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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	180	171,693	171,693,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	6	29	2,900,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	17	1,178	1,178,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	184	18,400,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	137	137,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	68	68,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	2	4,435	44,350,000.00	0.00
TRY / R 19-Dec-16			Foreign Exchange Future	1	83	83,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	14	1,959	1,959,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	4	4,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	50	50,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	8	8,000.00	0.00
\$ / R 18-Sep-17	17.00	C	Foreign Exchange Future	3	450	450,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>235</b>	<b>179,475</b>	<b>240,477,000.00</b>
<b>Total Options</b>				<b>4</b>	<b>815</b>	<b>815,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>239</b>	<b>180,290</b>	<b>241,292,000.00</b>