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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Nov-16			Any day expiry	14	9,615	9,615,000.00	0.00
$ / R 15-Dec-16			Any day expiry	1	6	6,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	98	71,847	71,847,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	282	282,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	223	22,300,000.00	0.00
QUANTO € / $ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
$ / R 17-Feb-17	15.03	C	Any day expiry	2	3,000	3,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	3	9,607	9,607,000.00	0.00
$ / R 19-Jun-17		C	Foreign Exchange Future	4	6,100	6,100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	3	3,000.00	0.00
Total Futures				**120**	**86,483**	**109,010,000.00**	**0.00**
Total Options				**7**	**14,250**	**14,250,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**127**	**100,733**	**123,260,000.00**	**0.00**