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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Dec-16		P	Foreign Exchange Future	119	84,143	84,143,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	7	306	306,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	131	13,100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	7,515	7,515,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	1	84	84,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	8	712	712,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	20	20,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	30	30,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	80	80,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	40	40,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 18-Dec-17		C	Foreign Exchange Future	9	32,000	32,000,000.00	0.00
Total Futures				**134**	**63,066**	**76,035,000.00**	**0.00**
Total Options				**19**	**62,000**	**62,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**153**	**125,066**	**138,035,000.00**	**0.00**