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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Nov-16			Any day expiry	1	78	78,000.00	0.00
$ / R 13-Dec-16			Any day expiry	1	78	78,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	60	21,649	21,649,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	7	700,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	8	8,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	37	46,851	46,851,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	1,015	1,015,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	350	350,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	1,764	1,764,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	2,068	2,068,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	8,095	80,950,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	25,302	253,020,000.00	0.00
Total Futures				**103**	**61,985**	**363,251,000.00**	**0.00**
Total Options				**10**	**45,280**	**45,280,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**113**	**107,265**	**408,531,000.00**	**0.00**