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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 19/07/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 2-Aug-16 | | C | Any day expiry | 1 | 6,000 | 6,000,000.00 | 0.00 |
| $ / R 19-Sep-16 | | | Foreign Exchange Future | 136 | 47,604 | 47,604,000.00 | 0.00 |
| $ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 24 | 73 | 7,300,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 17 | 876 | 876,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 15 | 4,106 | 4,106,000.00 | 0.00 |
| AU$ / R 19-Sep-16 | | | Foreign Exchange Future | 5 | 750 | 750,000.00 | 0.00 |
| QUANTO € / $ 19-Sep-16 | | | Foreign Exchange Future | 1 | 10 | 100,000.00 | 0.00 |
| $ / R 19-Oct-16 | | C | Any day expiry | 3 | 12,000 | 12,000,000.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 13 | 10,042 | 10,042,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 7 | 35 | 3,500,000.00 | 0.00 |
| AU$ / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 200 | 200,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 5 | 1,325 | 1,325,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 38 | 38,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 46 | 46,000.00 | 0.00 |
| AU$ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 67 | 67,000.00 | 0.00 |
| **Total Futures** | | | | **228** | **65,172** | **75,954,000.00** | **0.00** |
| **Total Options** | | | | **4** | **18,000** | **18,000,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **232** | **83,172** | **93,954,000.00** | **0.00** |