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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Sep-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	126	156,046	156,046,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	13	37	3,700,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	7	1,273	1,273,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	14	985	985,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 19-Oct-16	14.58	C	Any day expiry	2	24,000	24,000,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	145	223,973	223,973,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	73	7,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	21	1,395	1,395,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	21	981	981,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 13-Mar-17		P	Foreign Exchange Future	8	99,041	99,041,000.00	0.00
<b>Total Futures</b>				<b>333</b>	<b>344,754</b>	<b>355,680,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>28</b>	<b>164,054</b>	<b>164,054,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>361</b>	<b>508,808</b>	<b>519,734,000.00</b>	<b>0.00</b>

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