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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 15/09/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 15-Sep-16 | | | Any day expiry | 1 | 259 | 259,000.00 | 0.00 |
| $ / R 19-Sep-16 | | | Foreign Exchange Future | 99 | 41,771 | 41,771,000.00 | 0.00 |
| $ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 11 | 30 | 3,000,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 11 | 3,331 | 3,331,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 9 | 798 | 798,000.00 | 0.00 |
| AU$ / R 19-Sep-16 | | | Foreign Exchange Future | 3 | 267 | 267,000.00 | 0.00 |
| $ / R 30-Sep-16 | | | Any day expiry | 1 | 14 | 14,000.00 | 0.00 |
| $ / R 10-Oct-16 | | | Any day expiry | 1 | 500 | 500,000.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 164 | 76,228 | 76,228,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 13 | 65 | 6,500,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 6 | 4,828 | 4,828,000.00 | 0.00 |
| ¥ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 150 | 15,000,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 7 | 588 | 588,000.00 | 0.00 |
| QUANTO € / $ 19-Dec-16 | | | Foreign Exchange Future | 2 | 100 | 1,000,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 22 | 4,120 | 4,120,000.00 | 0.00 |
| $ / R MAXI 13-Mar-17 | | | Foreign Exchange Future | 6 | 15 | 1,500,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 0.00 |
| $ / R 19-Jun-17 | 16.10 | C | Foreign Exchange Future | 5 | 6,200 | 6,200,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Total Futures** | | | | **360** | **135,074** | **161,714,000.00** | **0.00** |
| **Total Options** | | | | **3** | **4,200** | **4,200,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **363** | **139,274** | **165,914,000.00** | **0.00** |