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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 27/09/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 30-Sep-16 | | | Any day expiry | 4 | 3,253 | 3,253,000.00 | 0.00 |
| $ / R 14-Oct-16 | | | Any day expiry | 2 | 293 | 293,000.00 | 0.00 |
| $ / R 27-Oct-16 | | | Any day expiry | 3 | 4,140 | 4,140,000.00 | 0.00 |
| $ / R 15-Nov-16 | | | Any day expiry | 0 | 0 | 0.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 209 | 223,624 | 223,624,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 20 | 99 | 9,900,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 32 | 5,495 | 5,495,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 5 | 235 | 235,000.00 | 0.00 |
| AU$ / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 34 | 34,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 55 | 10,316 | 10,316,000.00 | 0.00 |
| $ / R MAXI 13-Mar-17 | | | Foreign Exchange Future | 20 | 100 | 10,000,000.00 | 0.00 |
| $ / R 19-Jun-17 | | | Foreign Exchange Future | 16 | 49,845 | 49,845,000.00 | 0.00 |
| $ / R MAXI 19-Jun-17 | | | Foreign Exchange Future | 15 | 49 | 4,900,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 6 | 32,000 | 32,000,000.00 | 0.00 |
| $ / R 18-Sep-17 | | | Foreign Exchange Future | 3 | 1,050 | 1,050,000.00 | 0.00 |
| **Total Futures** | | | | **364** | **188,208** | **212,760,000.00** | **0.00** |
| **Total Options** | | | | **28** | **142,325** | **142,325,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **392** | **330,533** | **355,085,000.00** | **0.00** |