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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 04/10/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 19-Dec-16 | | P | Foreign Exchange Future | 118 | 54,691 | 54,691,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 4 | 25 | 2,500,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 55 | 15,280 | 15,280,000.00 | 0.00 |
| ¥ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 1,020 | 102,000,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 16 | 1,789 | 1,789,000.00 | 0.00 |
| AU$ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 1 | 1,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 15 | 24,451 | 24,451,000.00 | 0.00 |
| $ / R MAXI 13-Mar-17 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 506 | 506,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 600 | 600,000.00 | 0.00 |
| $ / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 92 | 92,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 8 | 2,017 | 2,017,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 2 | 269 | 269,000.00 | 0.00 |
| **Total Futures** | | | | **225** | **95,946** | **199,896,000.00** | **0.00** |
| **Total Options** | | | | **5** | **4,800** | **4,800,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **230** | **100,746** | **204,696,000.00** | **0.00** |