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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 18/04/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 13-Jun-16 | | | Foreign Exchange Future | 124 | 40,407 | 40,407,000.00 | 0.00 |
| $ / R MAXI 13-Jun-16 | | | Foreign Exchange Future | 6 | 40 | 4,000,000.00 | 0.00 |
| £ / R 13-Jun-16 | | | Foreign Exchange Future | 5 | 751 | 751,000.00 | 0.00 |
| € / R 13-Jun-16 | | | Foreign Exchange Future | 8 | 629 | 629,000.00 | 0.00 |
| AU$ / R 13-Jun-16 | | | Foreign Exchange Future | 3 | 1,000 | 1,000,000.00 | 0.00 |
| $ / R 19-Sep-16 | | | Foreign Exchange Future | 7 | 1,288 | 1,288,000.00 | 0.00 |
| $ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 2 | 10 | 1,000,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 7 | 930 | 930,000.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 3 | 2,500 | 2,500,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 5 | 15 | 1,500,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 400 | 400,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| AU$ / R 19-Dec-16 | | | Foreign Exchange Future | 5 | 400 | 400,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 1,000 | 1,000,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 400 | 400,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| AU$ / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 500 | 500,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Total Futures** | | | | **189** | **51,270** | **57,705,000.00** | **0.00** |
| **Total Options** | | | | | | | |
| **Grand Total for Currency Future Turnover Summary** | | | | **189** | **51,270** | **57,705,000.00** | **0.00** |