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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 31/10/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| € / R 25-Nov-16 | | | Any day expiry | 0 | 0 | 0.00 | 0.00 |
| € / R 28-Nov-16 | | | Any day expiry | 1 | 118 | 118,000.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 194 | 79,423 | 79,423,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 6 | 39 | 3,900,000.00 | 0.00 |
| £ / R 19-Dec-16 | 15.89 | P | Foreign Exchange Future | 37 | 8,257 | 8,257,000.00 | 0.00 |
| ¥ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 56 | 5,600,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 20 | 1,740 | 1,740,000.00 | 0.00 |
| AU$ / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 15 | 15,000.00 | 0.00 |
| NZ$ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 75 | 75,000.00 | 0.00 |
| SGD / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 153 | 153,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 22 | 2,495 | 2,495,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 558 | 558,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 39 | 25,324 | 25,324,000.00 | 0.00 |
| AU$ / R 13-Mar-17 | | | Foreign Exchange Future | 21 | 8,800 | 8,800,000.00 | 0.00 |
| HK$/R 13-Mar-17 | | | Foreign Exchange Future | 2 | 7,000 | 70,000,000.00 | 0.00 |
| $ / R 19-Jun-17 | | C | Foreign Exchange Future | 9 | 12,865 | 12,865,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 0.00 |
| $ / R 18-Sep-17 | | C | Foreign Exchange Future | 2 | 2,348 | 2,348,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Total Futures** | | | | **338** | **124,786** | **197,191,000.00** | **0.00** |
| **Total Options** | | | | **25** | **24,730** | **24,730,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **363** | **149,516** | **221,921,000.00** | **0.00** |