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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Nov-15			Any day expiry	1	67	67,000.00	0.00
$ / R 10-Dec-15			Any day expiry	62	22,056	22,056,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	3	25	25,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	32	3,734	3,734,000.00	0.00
NZ$ / R 17-Dec-15	9.34	P	Any day expiry	1	10,000	10,000,000.00	0.00
$ / R 15-Jan-16		C	Any day expiry	5	20,000	20,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	34	3,544	3,544,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	12	170	170,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	30	3,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	1,040	1,040,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	568	568,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	59	59,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**167**	**31,333**	**36,778,000.00**	**0.00**
Total Options				**6**	**30,000**	**30,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**173**	**61,333**	**66,778,000.00**	**0.00**