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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 22-Dec-15	14.43	C	Any day expiry	2	30,000	30,000,000.00	0.00
$ / R 15-Jan-16		P	Any day expiry	11	40,000	40,000,000.00	0.00
$ / R 29-Jan-16	14.50	P	Any day expiry	2	2,000	2,000,000.00	0.00
$ / R 14-Mar-16	16.20	C	Foreign Exchange Future	386	375,130	375,130,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	23	833	83,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	20	799	799,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	37	4,154	4,154,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	200	200,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	2	102	1,020,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	17	1,991	1,991,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 9-Sep-16		P	Any day expiry	2	20,000	20,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	5	2,025	2,025,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	5	410	410,000.00	0.00
Total Futures				**471**	**267,161**	**350,546,000.00**	**0.00**
Total Options				**44**	**210,503**	**210,503,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**515**	**477,664**	**561,049,000.00**	**0.00**