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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 24-Nov-15			Any day expiry	4	14,000	14,000,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	87	18,167	18,167,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	12	59	5,900,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	15	1,899	1,899,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	22	4,591	4,591,000.00	0.00
$ / R 12-Feb-16			Any day expiry	1	4	4,000.00	0.00
$ / R 29-Feb-16			Any day expiry	1	8	8,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	32	8,395	8,395,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	16	84	8,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	13	1,480	1,480,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	49	4,900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	13	2,621	2,621,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	110	110,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	3	52	52,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	12	3,045	3,045,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	3	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 19-Sep-16			Foreign Exchange Future	4	500	500,000.00	0.00
Total Futures				**250**	**56,504**	**79,472,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**250**	**56,504**	**79,472,000.00**	**0.00**