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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 10-Nov-15			Any day expiry	2	10,000	10,000,000.00	0.00
NZ$ / R 20-Nov-15			Any day expiry	1	8,000	8,000,000.00	0.00
$ / R 25-Nov-15	13.65	C	Any day expiry	2	20,000	20,000,000.00	0.00
$ / R 11-Dec-15	14.27	P	Foreign Exchange Future	136	117,610	117,610,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	29	146	14,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	14	493	493,000.00	0.00
€ / R 11-Dec-15	15.04	P	Foreign Exchange Future	21	6,510	6,510,000.00	0.00
AU$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	3	820	820,000.00	0.00
QUANTO € / $ 11-Dec-15			Foreign Exchange Future	2	716	7,160,000.00	0.00
$ / R 14-Mar-16		C	Foreign Exchange Future	26	35,552	35,552,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	37	3,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	15	15,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	82	8,200,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	7	1,402	1,402,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	4	2,178	2,178,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	4	668	668,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	1	3	3,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**251**	**110,924**	**143,603,000.00**	**0.00**
Total Options				**17**	**94,308**	**94,308,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**268**	**205,232**	**237,911,000.00**	**0.00**