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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ$ / R 20-Nov-15			Any day expiry	2	16,000	16,000,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	81	29,032	29,032,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	18	83	8,300,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	440	440,000.00	0.00
€ / R 11-Dec-15		C	Foreign Exchange Future	10	30,925	30,925,000.00	0.00
AU$ / R 11-Dec-15			Foreign Exchange Future	2	700	700,000.00	0.00
QUANTO € / $ 11-Dec-15			Foreign Exchange Future	2	720	7,200,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	26	7,754	7,754,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	55	5,500,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	49	4,900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	10	2,276	2,276,000.00	0.00
AU$ / R 14-Mar-16		P	Foreign Exchange Future	10	1,846	1,846,000.00	0.00
CAD/ R 14-Mar-16			Foreign Exchange Future	1	2	2,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	13	13,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
$ / R MAXI 13-Jun-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**184**	**68,190**	**95,163,000.00**	**0.00**
Total Options				**4**	**23,725**	**23,725,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**188**	**91,915**	**118,888,000.00**	**0.00**