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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 11-Dec-15		C	Foreign Exchange Future	70	47,313	47,313,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	7	31	3,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	9	820	820,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	1	73	7,300,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	21	3,797	3,797,000.00	0.00
AU$ / R 11-Dec-15			Foreign Exchange Future	8	2,762	2,762,000.00	0.00
$ / R 17-Dec-15		C	Any day expiry	1	5,000	5,000,000.00	0.00
$ / R 15-Jan-16	14.10	P	Any day expiry	6	20,003	20,003,000.00	0.00
$ / R 2-Mar-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	31	46,059	46,059,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	100	10,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	10	1,708	1,708,000.00	0.00
€ / R 14-Mar-16	15.99	C	Foreign Exchange Future	11	2,867	2,867,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	3	2,927	29,270,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	3	6	6,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	25	25,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**174**	**105,599**	**152,138,000.00**	**0.00**
Total Options				**12**	**37,892**	**37,892,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**186**	**143,491**	**190,030,000.00**	**0.00**