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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 17-Dec-15			Any day expiry	3	15,000	15,000,000.00	0.00
$ / R 5-Jan-16		C	Any day expiry	4	20,000	20,000,000.00	0.00
$ / R 12-Jan-16			Any day expiry	1	49	49,000.00	0.00
£ / R 12-Jan-16			Any day expiry	1	3	3,000.00	0.00
€ / R 26-Feb-16			Any day expiry	1	8	8,000.00	0.00
$ / R 14-Mar-16		P	Foreign Exchange Future	203	72,176	72,176,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	23	2,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	475	475,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	4,210	421,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	477	477,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	6	3,354	3,354,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 9-Sep-16	13.50	P	Any day expiry	4	40,000	40,000,000.00	0.00
$ / R 19-Dec-16		C	Foreign Exchange Future	3	20,000	20,000,000.00	0.00
Total Futures				**245**	**90,429**	**509,496,000.00**	**0.00**
Total Options				**16**	**85,357**	**85,357,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**261**	**175,786**	**594,853,000.00**	**0.00**