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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-May-15	11.96	C	Any day expiry	1	7,000	7,000,000.00	0.00
$ / R 12-Jun-15			Foreign Exchange Future	97	22,855	22,855,000.00	0.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	11	62	6,200,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	18	12,455	12,455,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	7	735	735,000.00	0.00
AU$ / R 12-Jun-15	9.00	P	Foreign Exchange Future	4	5,327	5,327,000.00	0.00
CAD/ R 12-Jun-15			Foreign Exchange Future	1	135	135,000.00	0.00
$ / R 14-Sep-15			Foreign Exchange Future	13	5,910	5,910,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Sep-15		P	Foreign Exchange Future	7	15,445	15,445,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	1	90	90,000.00	0.00
AU$ / R 14-Sep-15			Foreign Exchange Future	2	70	70,000.00	0.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	4	200	2,000,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	2	200	200,000.00	0.00
£ / R 11-Dec-15		C	Foreign Exchange Future	7	19,860	19,860,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	3	400	400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**168**	**43,969**	**53,887,000.00**	**0.00**
Total Options				**14**	**46,795**	**46,795,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**182**	**90,764**	**100,682,000.00**	**0.00**