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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Jun-15			Any day expiry	2	16,545	16,545,000.00	0.00
$ / R 6-Jul-15			Any day expiry	1	400	400,000.00	0.00
$ / R 20-Jul-15			Any day expiry	2	719	719,000.00	0.00
$ / R 14-Sep-15			Foreign Exchange Future	99	47,542	47,542,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	6	36	3,600,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	10	151	151,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	8	556	556,000.00	0.00
AU$ / R 14-Sep-15			Foreign Exchange Future	2	276	276,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	45	45,000.00	0.00
$ / R 11-Dec-15	12.60	C	Foreign Exchange Future	16	22,144	22,144,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	21	21,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	3	200	200,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	150	150,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	1	200	200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**157**	**79,405**	**84,949,000.00**	**0.00**
Total Options				**1**	**10,000**	**10,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**158**	**89,405**	**94,949,000.00**	**0.00**