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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ$ / R 22-Jul-15	8.39	P	Any day expiry	1	8,000	8,000,000.00	0.00
$ / R 14-Sep-15	12.67	C	Foreign Exchange Future	118	37,381	37,381,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	39	3,900,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	8	577	577,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	16	1,423	1,423,000.00	0.00
AU$ / R 14-Sep-15			Foreign Exchange Future	4	1,257	1,257,000.00	0.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	2	207	2,070,000.00	0.00
$ / R 11-Dec-15		C	Foreign Exchange Future	21	34,570	34,570,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	4	17	1,700,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	3	750	750,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	100	100,000.00	0.00
AU$ / R 11-Dec-15			Foreign Exchange Future	3	850	850,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	3	310	310,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	5	1,400	1,400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**193**	**39,391**	**47,788,000.00**	**0.00**
Total Options				**9**	**48,000**	**48,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**202**	**87,391**	**95,788,000.00**	**0.00**