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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Aug-15	12.62	C	Any day expiry	1	12,000	12,000,000.00	0.00
$ / R 14-Sep-15			Foreign Exchange Future	61	12,517	12,517,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	15	66	6,600,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	2	64	64,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	19	1,217	1,217,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	10	8,529	8,529,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
$ / R 14-Mar-16	16.15	C	Foreign Exchange Future	3	8,750	8,750,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 14-Mar-16		C	Foreign Exchange Future	14	206,000	206,000,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	2	2,000.00	0.00
Total Futures				**113**	**23,162**	**31,379,000.00**	**0.00**
Total Options				**17**	**226,000**	**226,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**130**	**249,162**	**257,379,000.00**	**0.00**