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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 12-Aug-15			Any day expiry	1	750	750,000.00	0.00
NZ$ / R 4-Sep-15	8.40	P	Any day expiry	1	8,000	8,000,000.00	0.00
$ / R 14-Sep-15			Foreign Exchange Future	125	72,084	72,084,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	19	69	6,900,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	25	2,307	2,307,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	10	438	438,000.00	0.00
AU$ / R 14-Sep-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	4	200	200,000.00	0.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	5	2,710	27,100,000.00	0.00
$ / R 28-Sep-15			Any day expiry	2	1,250	1,250,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	16	4,320	4,320,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	9	31	3,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	800	800,000.00	0.00
€ / R 11-Dec-15		P	Foreign Exchange Future	3	355	355,000.00	0.00
QUANTO € / $ 11-Dec-15			Foreign Exchange Future	4	3,996	39,960,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
$ / R 11-Aug-16	12.70	P	Any day expiry	2	4,000	4,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**231**	**90,235**	**160,489,000.00**	**0.00**
Total Options				**4**	**12,100**	**12,100,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**235**	**102,335**	**172,589,000.00**	**0.00**

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