



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/08/2015

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-------------------------|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 27-Aug-15 | | | Any day expiry | 1 | 12,000 | 12,000,000.00 | 0.00 |
| \$ / R 14-Sep-15 | | P | Foreign Exchange Future | 87 | 44,385 | 44,385,000.00 | 0.00 |
| \$ / R MAXI 14-Sep-15 | | | Foreign Exchange Future | 13 | 58 | 5,800,000.00 | 0.00 |
| £ / R 14-Sep-15 | | | Foreign Exchange Future | 7 | 444 | 444,000.00 | 0.00 |
| € / R 14-Sep-15 | | | Foreign Exchange Future | 6 | 650 | 650,000.00 | 0.00 |
| AU\$ / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 11 | 11,000.00 | 0.00 |
| \$ / R 20-Nov-15 | 13.14 | P | Any day expiry | 1 | 8,000 | 8,000,000.00 | 0.00 |
| \$ / R 11-Dec-15 | 12.76 | P | Foreign Exchange Future | 20 | 8,810 | 8,810,000.00 | 0.00 |
| \$ / R MAXI 11-Dec-15 | | | Foreign Exchange Future | 7 | 39 | 3,900,000.00 | 0.00 |
| £ / R 11-Dec-15 | | | Foreign Exchange Future | 4 | 501 | 501,000.00 | 0.00 |
| € / R 11-Dec-15 | | | Foreign Exchange Future | 3 | 400 | 400,000.00 | 0.00 |
| QUANTO € / \$ 11-Dec-15 | | | Foreign Exchange Future | 3 | 1,746 | 17,460,000.00 | 0.00 |
| \$ / R 14-Mar-16 | | | Foreign Exchange Future | 2 | 1,000 | 1,000,000.00 | 0.00 |
| \$ / R MAXI 14-Mar-16 | | | Foreign Exchange Future | 3 | 13 | 1,300,000.00 | 0.00 |
| \$ / R 13-Jun-16 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| Total Futures | | | | 154 | 69,552 | 96,156,000.00 | 0.00 |
| Total Options | | | | 5 | 9,005 | 9,005,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value |
|---|--------|----------|---------|--------------|------------------|-----------------------|
| Grand Total for Currency Future Turnover Summary | | | | 159 | 78,557 | 105,161,000.00 |