



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: 11/05/2016

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 11-May-16 | | | Any day expiry | 3 | 2,500 | 2,500,000.00 | 0.00 |
| \$ / R 18-May-16 | 15.26 | C | Any day expiry | 3 | 5,169 | 5,169,000.00 | 0.00 |
| \$ / R 31-May-16 | | | Any day expiry | 2 | 356 | 356,000.00 | 0.00 |
| \$ / R 13-Jun-16 | | | Foreign Exchange Future | 148 | 67,408 | 67,408,000.00 | 0.00 |
| \$ / R MAXI 13-Jun-16 | | | Foreign Exchange Future | 22 | 102 | 10,200,000.00 | 0.00 |
| £ / R 13-Jun-16 | | | Foreign Exchange Future | 11 | 2,456 | 2,456,000.00 | 0.00 |
| € / R 13-Jun-16 | | | Foreign Exchange Future | 9 | 59,062 | 59,062,000.00 | 0.00 |
| \$ / R 30-Jun-16 | | | Any day expiry | 1 | 123 | 123,000.00 | 0.00 |
| \$ / R 19-Sep-16 | 14.60 | P | Foreign Exchange Future | 20 | 2,043 | 2,043,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 6 | 20 | 2,000,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 2 | 4 | 4,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 7 | 950 | 950,000.00 | 0.00 |
| \$ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 2 | 6 | 600,000.00 | 0.00 |
| ¥ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 80 | 8,000,000.00 | 0.00 |
| \$ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 34 | 34,000.00 | 0.00 |
| AU\$ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|
| Total Futures | | | | 237 | 135,798 | 156,390,000.00 |
| Total Options | | | | 3 | 5,065 | 5,065,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 240 | 140,863 | 161,455,000.00 |