



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: 28/10/2015

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 28-Oct-15 | | | Any day expiry | 3 | 8,350 | 8,350,000.00 | 0.00 |
| \$ / R 11-Nov-15 | 13.68 | C | Any day expiry | 1 | 11,000 | 11,000,000.00 | 0.00 |
| \$ / R 11-Dec-15 | | | Foreign Exchange Future | 140 | 70,136 | 70,136,000.00 | 0.00 |
| \$ / R MAXI 11-Dec-15 | | | Foreign Exchange Future | 34 | 164 | 16,400,000.00 | 0.00 |
| £ / R 11-Dec-15 | | | Foreign Exchange Future | 19 | 2,438 | 2,438,000.00 | 0.00 |
| € / R 11-Dec-15 | | | Foreign Exchange Future | 15 | 2,078 | 2,078,000.00 | 0.00 |
| AU\$ / R 11-Dec-15 | | | Foreign Exchange Future | 5 | 1,750 | 1,750,000.00 | 0.00 |
| \$ / R 12-Jan-16 | | | Any day expiry | 1 | 7 | 7,000.00 | 0.00 |
| £ / R 12-Jan-16 | | | Any day expiry | 1 | 2 | 2,000.00 | 0.00 |
| \$ / R 14-Mar-16 | | | Foreign Exchange Future | 34 | 9,502 | 9,502,000.00 | 0.00 |
| \$ / R MAXI 14-Mar-16 | | | Foreign Exchange Future | 19 | 88 | 8,800,000.00 | 0.00 |
| £ / R 14-Mar-16 | | | Foreign Exchange Future | 6 | 1,005 | 1,005,000.00 | 0.00 |
| ¥ / R 14-Mar-16 | | | Foreign Exchange Future | 1 | 44 | 4,400,000.00 | 0.00 |
| € / R 14-Mar-16 | | | Foreign Exchange Future | 4 | 1,025 | 1,025,000.00 | 0.00 |
| AU\$ / R 14-Mar-16 | | | Foreign Exchange Future | 8 | 1,302 | 1,302,000.00 | 0.00 |
| CHF / R 14-Mar-16 | | | Foreign Exchange Future | 1 | 31 | 31,000.00 | 0.00 |
| \$ / R 13-Jun-16 | | | Foreign Exchange Future | 4 | 1,500 | 1,500,000.00 | 0.00 |
| \$ / R MAXI 13-Jun-16 | | | Foreign Exchange Future | 5 | 25 | 2,500,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|
| Total Futures | | | | 300 | 99,447 | 131,226,000.00 |
| Total Options | | | | 1 | 11,000 | 11,000,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 301 | 110,447 | 142,226,000.00 |