



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: 11/08/2016

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 11-Aug-16 | | | Any day expiry | 1 | 6,600 | 6,600,000.00 | 0.00 |
| \$ / R 15-Aug-16 | | | Any day expiry | 1 | 1,400 | 1,400,000.00 | 0.00 |
| \$ / R 29-Aug-16 | | | Any day expiry | 1 | 900 | 900,000.00 | 0.00 |
| \$ / R 19-Sep-16 | | | Foreign Exchange Future | 123 | 41,408 | 41,408,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 14 | 41 | 4,100,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 39 | 12,144 | 12,144,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 9 | 517 | 517,000.00 | 0.00 |
| \$ / R 19-Dec-16 | 13.34 | C | Foreign Exchange Future | 68 | 51,866 | 51,866,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 3 | 15 | 1,500,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 4 | 100 | 100,000.00 | 0.00 |
| \$ / R 13-Mar-17 | | | Foreign Exchange Future | 5 | 2,610 | 2,610,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 3 | 3,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 0.00 |
| Total Futures | | | | 228 | 78,129 | 83,673,000.00 | 0.00 |
| Total Options | | | | 42 | 39,480 | 39,480,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| Grand Total for Currency Future Turnover Summary | | | | 270 | 117,609 | 123,153,000.00 | 0.00 |
