



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 DETAILED TURNOVER

DATE: 26/01/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Mar 2016 \$ / R								
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	16.5865		16,586.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.5679		16,567.90
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	16.6392		16,639.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.6392		16,639.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.5865		16,586.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	16.5679		16,567.90
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.5799		16,579.90
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.7800		16,780.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	16.6000		49,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	16.5859		49,757.70
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	16.7699		50,309.70
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	16.6000		49,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	16.6000		49,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	16.7699		50,309.70

\$ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	16.6000	49,800.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.7580	83,790.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.7980	83,990.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5872	82,936.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.7750	83,875.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5668	82,834.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.6280	83,140.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5831	82,915.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5800	82,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.5668	82,834.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5768	82,884.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5760	82,880.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5875	82,937.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.7800	83,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.7730	83,865.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.5627	82,813.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.5627	82,813.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.6010	83,005.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	7	1,000	7,000.00	16.7397	117,177.90
\$ / R 14/03/2016	Foreign Exchange Future	Buy	7	1,000	7,000.00	16.7397	117,177.90
\$ / R 14/03/2016	Foreign Exchange Future	Sell	9	1,000	9,000.00	16.7800	151,020.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.7800	167,800.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.7376	167,376.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.5900	165,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.7725	167,725.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.7376	167,376.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.5873	165,873.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.5776	165,776.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.6115	166,115.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.6154	166,154.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.6115	166,115.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.6023	166,023.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.5873	165,873.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.5776	165,776.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.5900	165,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.7725	167,725.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.6154	166,154.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.6023	166,023.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	15	1,000	15,000.00	16.5827	248,740.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	15	1,000	15,000.00	16.5827	248,740.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	16.5755	331,510.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.7598	335,196.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.7500	335,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.5662	331,324.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.7287	334,574.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016	Foreign Exchange Future		Buy	20	1,000	20,000.00	16.5755		331,510.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	20	1,000	20,000.00	16.7598		335,196.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	20	1,000	20,000.00	16.7500		335,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	20	1,000	20,000.00	16.5662		331,324.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	23	1,000	23,000.00	16.7590		385,457.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	23	1,000	23,000.00	16.7590		385,457.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	23	1,000	23,000.00	16.7490		385,227.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	25	1,000	25,000.00	16.6100		415,250.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	25	1,000	25,000.00	16.6100		415,250.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	30	1,000	30,000.00	16.5700		497,100.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	30	1,000	30,000.00	16.7513		502,539.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	30	1,000	30,000.00	16.6000		498,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	30	1,000	30,000.00	16.7513		502,539.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	30	1,000	30,000.00	16.6000		498,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	30	1,000	30,000.00	16.5700		497,100.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	40	1,000	40,000.00	16.7529		670,116.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.7575		837,875.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.7500		837,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.7575		837,875.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.7005		835,025.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.7005		835,025.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.7500		837,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.6750		833,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.7315		836,575.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.7715		838,575.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.7315		836,575.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	16.7715		838,575.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	16.6750		833,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	60	1,000	60,000.00	16.7700		1,006,200.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	60	1,000	60,000.00	16.7855		1,007,130.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	60	1,000	60,000.00	16.5630		993,780.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	60	1,000	60,000.00	16.5630		993,780.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	60	1,000	60,000.00	16.7855		1,007,130.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	69	1,000	69,000.00	16.5688		1,143,247.20
\$ / R 14/03/2016	Foreign Exchange Future		Buy	69	1,000	69,000.00	16.5688		1,143,247.20
\$ / R 14/03/2016	Foreign Exchange Future		Sell	70	1,000	70,000.00	16.7100		1,169,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	80	1,000	80,000.00	16.5680		1,325,440.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	80	1,000	80,000.00	16.5825		1,326,600.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	80	1,000	80,000.00	16.5680		1,325,440.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	80	1,000	80,000.00	16.5825		1,326,600.00

\$ / R 14/03/2016	Foreign Exchange Future	Sell	95	1,000	95,000.00	16.7639	1,592,570.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	95	1,000	95,000.00	16.5783	1,574,938.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	95	1,000	95,000.00	16.5783	1,574,938.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	99	1,000	99,000.00	16.7800	1,661,220.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	99	1,000	99,000.00	16.7800	1,661,220.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.6000	1,660,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.6000	1,660,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.7220	1,672,200.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.7575	1,675,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.6400	1,664,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.7274	1,672,740.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.6400	1,664,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.7332	1,673,320.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.7575	1,675,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.7274	1,672,740.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.7560	1,675,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.7560	1,675,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	16.7585	3,351,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	16.6975	3,339,500.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	16.7585	3,351,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	16.6975	3,339,500.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	16.5875	4,146,875.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	16.5921	4,148,025.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	16.5890	4,147,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.7278	4,181,950.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	16.7278	4,181,950.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5890	4,147,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5875	4,146,875.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5921	4,148,025.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5821	4,145,525.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5790	4,144,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	16.7378	4,184,450.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	16.5775	4,144,375.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	259	1,000	259,000.00	16.6000	4,299,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	259	1,000	259,000.00	16.6000	4,299,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	280	1,000	280,000.00	16.7490	4,689,720.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	280	1,000	280,000.00	16.7490	4,689,720.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	300	1,000	300,000.00	16.7822	5,034,660.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	300	1,000	300,000.00	16.5783	4,973,490.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	300	1,000	300,000.00	16.5783	4,973,490.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	300	1,000	300,000.00	16.7822	5,034,660.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	310	1,000	310,000.00	16.6075	5,148,325.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	310	1,000	310,000.00	16.6075	5,148,325.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	356	1,000	356,000.00	16.5827	5,903,441.20
\$ / R 14/03/2016	Foreign Exchange Future	Sell	357	1,000	357,000.00	16.5845	5,920,666.50

Contract		Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016	Foreign Exchange Future		Sell	357	1,000	357,000.00	16.5892		5,922,344.40
\$ / R 14/03/2016	Foreign Exchange Future		Sell	357	1,000	357,000.00	16.5872		5,921,630.40
\$ / R 14/03/2016	Foreign Exchange Future		Sell	400	1,000	400,000.00	16.7658		6,706,320.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	400	1,000	400,000.00	16.7658		6,706,320.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.5919		8,295,950.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.6410		8,320,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.5919		8,295,950.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.5954		8,297,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.5954		8,297,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.6172		8,308,600.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.6097		8,304,850.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.6139		8,306,950.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.6136		8,306,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.6139		8,306,950.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.6136		8,306,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.6410		8,320,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.5954		8,297,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.5954		8,297,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.6172		8,308,600.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.6097		8,304,850.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.7725		8,386,250.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	16.7690		8,384,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.7690		8,384,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	16.7725		8,386,250.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	750	1,000	750,000.00	16.7485		12,561,375.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	750	1,000	750,000.00	16.7485		12,561,375.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	750	1,000	750,000.00	16.6685		12,501,375.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	750	1,000	750,000.00	16.6685		12,501,375.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	16.7039		16,703,900.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	16.6153		16,615,300.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	16.5778		16,577,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	16.7585		16,758,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	16.6153		16,615,300.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	16.5778		16,577,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	16.7039		16,703,900.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	16.7585		16,758,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	16.6100		16,610,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	16.6100		16,610,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,200	1,000	1,200,000.00	16.7392		20,087,040.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,200	1,000	1,200,000.00	16.7392		20,087,040.00

\$ / R 14/03/2016	Foreign Exchange Future	Buy	1,425	1,000	1,425,000.00	16.5929	23,644,882.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1,425	1,000	1,425,000.00	16.5929	23,644,882.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	16.5778	33,155,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	16.5778	33,155,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	16.7233	66,893,200.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	16.7233	66,893,200.00

Total Futures **53,142** **53,142,000.00** **885,434,686.40**

Total Options

Total \$ / R Foreign Exchange Future **53,142** **53,142,000.00** **885,434,686.40**

Mar 2016 \$ / R MAXI

\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	1	100,000	100,000.00	16.7309	1,673,090.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	1	100,000	100,000.00	16.7309	1,673,090.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	2	100,000	200,000.00	16.7703	3,354,060.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	2	100,000	200,000.00	16.7413	3,348,260.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	2	100,000	200,000.00	16.7703	3,354,060.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	2	100,000	200,000.00	16.7413	3,348,260.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.6162	8,308,100.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.6400	8,320,000.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.5895	8,294,750.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.6087	8,304,350.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.5898	8,294,900.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.6400	8,320,000.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.6162	8,308,100.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.6087	8,304,350.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.5898	8,294,900.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.5895	8,294,750.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	16.5925	16,592,500.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	16.6134	16,613,400.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	16.5925	16,592,500.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	16.6134	16,613,400.00

Total Futures **100** **10,000,000.00** **166,206,820.00**

Total Options

Total \$ / R MAXI Foreign Exchange Future **100** **10,000,000.00** **166,206,820.00**

Mar 2016 £ / R

£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.7335	23,733.50
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.7200	23,720.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.6450	23,645.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	23.8400	23,840.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
£ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	23.7100		23,710.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	23.8400		23,840.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	23.8400		47,680.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	23.8150		71,445.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	23.7000		71,100.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	23.7000		71,100.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	23.8150		71,445.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	4	1,000	4,000.00	23.7022		94,808.80
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.7472		237,472.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.6627		236,627.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.7990		237,990.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.8090		238,090.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.8147		238,147.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.7290		237,290.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.7472		237,472.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.6627		236,627.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.7990		237,990.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.8090		238,090.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.8147		238,147.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.7290		237,290.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	200	1,000	200,000.00	23.6968		4,739,360.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	200	1,000	200,000.00	23.6968		4,739,360.00
£ / R 14/03/2016 Foreign Exchange Future		Sell	200	1,000	200,000.00	23.6910		4,738,200.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	200	1,000	200,000.00	23.6910		4,738,200.00
Total Futures			944		944,000.00			22,376,419.30
Total Options								
Total £ / R Foreign Exchange Future			944		944,000.00			22,376,419.30

Mar 2016 € / R

€ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	18.2287		54,686.10
€ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	18.2287		54,686.10
€ / R 14/03/2016 Foreign Exchange Future		Sell	20	1,000	20,000.00	18.1176		362,352.00
€ / R 14/03/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	18.1176		362,352.00
€ / R 14/03/2016 Foreign Exchange Future		Buy	150	1,000	150,000.00	18.0029		2,700,435.00
€ / R 14/03/2016 Foreign Exchange Future		Sell	150	1,000	150,000.00	18.0029		2,700,435.00
€ / R 14/03/2016 Foreign Exchange Future		Sell	172	1,000	172,000.00	18.2200		3,133,840.00
€ / R 14/03/2016 Foreign Exchange Future		Buy	172	1,000	172,000.00	18.2200		3,133,840.00

€ / R 14/03/2016	Foreign Exchange Future	Buy	220	1,000	220,000.00	18.0184	3,964,048.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	220	1,000	220,000.00	18.0184	3,964,048.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.0517	4,512,925.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.0529	4,513,225.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.0529	4,513,225.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.0517	4,512,925.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.0529	4,513,225.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.0529	4,513,225.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	350	1,000	350,000.00	18.0031	6,301,085.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	350	1,000	350,000.00	18.0031	6,301,085.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	2,300	1,000	2,300,000.00	18.5693	42,709,390.00

Total Futures			5,630		5,630,000.00		102,821,032.20
----------------------	--	--	--------------	--	---------------------	--	-----------------------

Total Options

Total € / R Foreign Exchange Future			5,630		5,630,000.00		102,821,032.20
--	--	--	--------------	--	---------------------	--	-----------------------

Mar 2016 AU\$ / R

AU\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	11.5750	2,893,750.00
AU\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	11.5750	2,893,750.00

Total Futures			500		500,000.00		5,787,500.00
----------------------	--	--	------------	--	-------------------	--	---------------------

Total Options

Total AU\$ / R Foreign Exchange Future			500		500,000.00		5,787,500.00
---	--	--	------------	--	-------------------	--	---------------------

Mar 2016 QUANTO € / \$

QUANTO € / \$ 14/03/2016	Foreign Exchange Future	Sell	3	10,000	30,000.00	1.0838	32,514.00
QUANTO € / \$ 14/03/2016	Foreign Exchange Future	Sell	22	10,000	220,000.00	1.0850	238,700.00
QUANTO € / \$ 14/03/2016	Foreign Exchange Future	Sell	25	10,000	250,000.00	1.0858	271,450.00
QUANTO € / \$ 14/03/2016	Foreign Exchange Future	Buy	25	10,000	250,000.00	1.0858	271,450.00

Total Futures			75		750,000.00		814,114.00
----------------------	--	--	-----------	--	-------------------	--	-------------------

Total Options

Total QUANTO € / \$ Foreign Exchange Future			75		750,000.00		814,114.00
--	--	--	-----------	--	-------------------	--	-------------------

Apr 2016 \$ / R

\$ / R 20/04/2016	Any day expiry	Sell	700	1,000	700,000.00	16.7153	11,700,710.00
\$ / R 20/04/2016	Any day expiry	Buy	700	1,000	700,000.00	16.7153	11,700,710.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			1,400		1,400,000.00			23,401,420.00
Total Options								
Total \$ / R Any day expiry			1,400		1,400,000.00			23,401,420.00
May 2016 \$ / R								
\$ / R 17/05/2016	Any day expiry	Buy	100	1,000	100,000.00	16.9568		1,695,680.00
\$ / R 17/05/2016	Any day expiry	Sell	100	1,000	100,000.00	16.9568		1,695,680.00
Total Futures			200		200,000.00			3,391,360.00
Total Options								
Total \$ / R Any day expiry			200		200,000.00			3,391,360.00
Jun 2016 \$ / R								
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0522		852,610.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0526		852,630.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0523		852,615.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0618		853,090.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0523		852,615.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0524		852,620.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0526		852,630.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.0623		853,115.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	16.9059		1,690,590.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	16.9059		1,690,590.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	129	1,000	129,000.00	17.0191		2,195,463.90
\$ / R 13/06/2016	Foreign Exchange Future	Buy	129	1,000	129,000.00	17.0191		2,195,463.90
\$ / R 13/06/2016	Foreign Exchange Future	Sell	188	1,000	188,000.00	17.0191		3,199,590.80
\$ / R 13/06/2016	Foreign Exchange Future	Buy	188	1,000	188,000.00	17.0191		3,199,590.80
\$ / R 13/06/2016	Foreign Exchange Future	Buy	211	1,000	211,000.00	17.0191		3,591,030.10
\$ / R 13/06/2016	Foreign Exchange Future	Sell	211	1,000	211,000.00	17.0191		3,591,030.10
\$ / R 13/06/2016	Foreign Exchange Future	Buy	393	1,000	393,000.00	17.0191		6,688,506.30
\$ / R 13/06/2016	Foreign Exchange Future	Sell	393	1,000	393,000.00	17.0191		6,688,506.30
\$ / R 13/06/2016	Foreign Exchange Future	Buy	400	1,000	400,000.00	17.0547		6,821,880.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	16.8984		8,449,200.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	16.9303		8,465,150.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	16.9303		8,465,150.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	16.8984		8,449,200.00

\$ / R 13/06/2016	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	16.8665	16,866,500.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	16.8665	16,866,500.00
Total Futures			6,842		6,842,000.00		115,935,867.20
Total Options							
Total \$ / R Foreign Exchange Future			6,842		6,842,000.00		115,935,867.20

Jun 2016 \$ / R MAXI

\$ / R MAXI 13/06/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.9298	8,464,900.00
\$ / R MAXI 13/06/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	16.9055	8,452,750.00
\$ / R MAXI 13/06/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.9298	8,464,900.00
\$ / R MAXI 13/06/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	16.9055	8,452,750.00
Total Futures			20		2,000,000.00		33,835,300.00
Total Options							
Total \$ / R MAXI Foreign Exchange Future			20		2,000,000.00		33,835,300.00

Jun 2016 £ / R

£ / R 13/06/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	24.0710	4,814,200.00
£ / R 13/06/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	24.1180	4,823,600.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	24.1180	4,823,600.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	24.0710	4,814,200.00
£ / R 13/06/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	24.1200	4,824,000.00
£ / R 13/06/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	24.0374	4,807,480.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	24.1200	4,824,000.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	24.0374	4,807,480.00
Total Futures			1,600		1,600,000.00		38,538,560.00
Total Options							
Total £ / R Foreign Exchange Future			1,600		1,600,000.00		38,538,560.00

Jun 2016 € / R

€ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.4223	4,605,575.00
€ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.4224	4,605,600.00
€ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.4223	4,605,575.00
€ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.4224	4,605,600.00
€ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.3706	4,592,650.00
€ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.3716	4,592,900.00
€ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.3706	4,592,650.00
€ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.3716	4,592,900.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 13/06/2016 Foreign Exchange Future		Sell	2,300	1,000	2,300,000.00	18.5693		42,709,390.00
Total Futures			4,300		4,300,000.00			79,502,840.00
Total Options								
Total € / R Foreign Exchange Future			4,300		4,300,000.00			79,502,840.00

Sep 2016 \$ / R								
\$ / R 19/09/2016 Foreign Exchange Future		Sell	500	1,000	500,000.00	17.2574		8,628,700.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	500	1,000	500,000.00	17.2574		8,628,700.00
Total Futures			1,000		1,000,000.00			17,257,400.00
Total Options								
Total \$ / R Foreign Exchange Future			1,000		1,000,000.00			17,257,400.00

Sep 2016 \$ / R MAXI								
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	17.2574		8,628,700.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	17.2574		8,628,700.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	17.2087		8,604,350.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	17.2087		8,604,350.00
Total Futures			20		2,000,000.00			34,466,100.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future			20		2,000,000.00			34,466,100.00

Sep 2016 ¥ / R								
¥ / R 19/09/2016 Foreign Exchange Future		Sell	27	100,000	2,700,000.00	0.1470		396,918.90
¥ / R 19/09/2016 Foreign Exchange Future		Buy	27	100,000	2,700,000.00	0.1470		396,918.90
Total Futures			54		5,400,000.00			793,837.80
Total Options								
Total ¥ / R Foreign Exchange Future			54		5,400,000.00			793,837.80

Dec 2016 \$ / R								

\$ / R 19/12/2016	Foreign Exchange Future		Sell	33	1,000	33,000.00	17.6025	580,882.50
\$ / R 19/12/2016	Foreign Exchange Future		Buy	33	1,000	33,000.00	17.6025	580,882.50
\$ / R 19/12/2016	Foreign Exchange Future	C	20.90 Sell	3,760	1,000	3,760,000.00	571.6800	2,149,516,800.00
\$ / R 19/12/2016	Foreign Exchange Future	P	16.00 Sell	3,760	1,000	3,760,000.00	573.9500	2,158,052,000.00
\$ / R 19/12/2016	Foreign Exchange Future	P	16.00 Buy	3,760	1,000	3,760,000.00	573.9500	2,158,052,000.00
\$ / R 19/12/2016	Foreign Exchange Future	C	20.90 Sell	28,440	1,000	28,440,000.00	571.6800	16,258,579,200.00
\$ / R 19/12/2016	Foreign Exchange Future	P	16.00 Sell	28,440	1,000	28,440,000.00	573.9500	16,323,138,000.00
\$ / R 19/12/2016	Foreign Exchange Future	P	16.00 Buy	28,440	1,000	28,440,000.00	573.9500	16,323,138,000.00
\$ / R 19/12/2016	Foreign Exchange Future	C	20.90 Buy	32,200	1,000	32,200,000.00	571.6800	18,408,096,000.00
\$ / R 19/12/2016	Foreign Exchange Future	P	16.00 Sell	32,200	1,000	32,200,000.00	571.6800	18,408,096,000.00
Total Futures				66		66,000.00		1,161,765.00
Total Options				161,000		161,000,000		92,186,668,000.00
Total \$ / R Foreign Exchange Future				161,066		161,066,000.00		92,187,829,765.00

Dec 2016 € / R

€ / R 19/12/2016	Foreign Exchange Future		Sell	22	1,000	22,000.00	19.3089	424,795.80
€ / R 19/12/2016	Foreign Exchange Future		Buy	22	1,000	22,000.00	19.3089	424,795.80
Total Futures				44		44,000.00		849,591.60
Total Options								
Total € / R Foreign Exchange Future				44		44,000.00		849,591.60

Dec 2016 AU\$ / R

AU\$ / R 19/12/2016	Foreign Exchange Future		Buy	38	1,000	38,000.00	12.0920	459,496.00
AU\$ / R 19/12/2016	Foreign Exchange Future		Sell	38	1,000	38,000.00	12.0920	459,496.00
Total Futures				76		76,000.00		918,992.00
Total Options								
Total AU\$ / R Foreign Exchange Future				76		76,000.00		918,992.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			76,013		95,894,000.00			1 533 493 605.50
Total Options			161,000		161,000,000.00			92 186 668 000.00
Grand Total for Currency Future Detailed Turnover			237,013		256,894,000.00			93 720 161 605.50