



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: 22/12/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Mar 2017 \$ / R								
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1523		14,152.30
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1845		14,184.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1964		14,196.40
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1845		14,184.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1964		14,196.40
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1523		14,152.30
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	14.2000		56,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	14.2000		56,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	14.2750		57,100.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	14.2700		57,080.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	14.2700		57,080.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	14.2750		57,100.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.1600		70,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.2025		71,012.50

\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2025	71,012.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1912	70,956.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1455	70,727.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2804	71,402.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2669	71,334.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1479	70,739.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2550	71,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2550	71,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2669	71,334.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2804	71,402.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2525	71,262.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1455	70,727.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1479	70,739.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1912	70,956.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1600	70,800.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2525	71,262.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2025	71,012.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2025	71,012.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.2801	85,680.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.2801	85,680.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.2550	99,785.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	14.2550	99,785.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.2649	99,854.30
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	14.2649	99,854.30
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.2649	99,854.30
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.2828	99,979.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	14.2649	99,854.30
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	14.1500	113,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	8	1,000	8,000.00	14.1500	113,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	14.2550	128,295.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	9	1,000	9,000.00	14.2550	128,295.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	14.2850	128,565.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1915	141,915.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2790	142,790.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1528	141,528.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2790	142,790.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2640	142,640.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2544	142,544.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2449	142,449.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1528	141,528.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2449	142,449.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2640	142,640.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1915	141,915.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2544	142,544.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	14	1,000	14,000.00	14.2476	199,466.40

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/03/2017 Foreign Exchange Future		Sell	14	1,000	14,000.00	14.2476		199,466.40
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.1525		212,287.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2025		213,037.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2425		213,637.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2065		213,097.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.2425		213,637.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.2025		213,037.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.2065		213,097.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2175		355,437.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2650		356,625.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2650		356,625.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2600		356,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2600		356,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2650		356,625.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2550		356,375.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2325		355,812.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2550		356,375.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2650		356,625.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2175		355,437.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2325		355,812.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.1800		709,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.2100		710,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.1800		709,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.2100		710,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.2308		711,540.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.2583		712,915.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.2308		711,540.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.2583		712,915.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	60	1,000	60,000.00	14.2820		856,920.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	60	1,000	60,000.00	14.2820		856,920.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	75	1,000	75,000.00	14.2335		1,067,512.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	80	1,000	80,000.00	14.2796		1,142,368.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	80	1,000	80,000.00	14.2796		1,142,368.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	84	1,000	84,000.00	14.2550		1,197,420.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	84	1,000	84,000.00	14.2550		1,197,420.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	97	1,000	97,000.00	14.1458		1,372,142.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	97	1,000	97,000.00	14.1458		1,372,142.60
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1725		1,417,250.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1350		1,413,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1976		1,419,760.00

\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2100	1,421,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1675	1,416,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2000	1,420,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2550	1,425,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2550	1,425,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2100	1,421,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1675	1,416,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1725	1,417,250.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2000	1,420,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1654	1,416,540.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2044	1,420,440.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1350	1,413,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1897	1,418,970.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2044	1,420,440.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1654	1,416,540.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1897	1,418,970.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2794	1,427,940.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2800	1,428,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	125	1,000	125,000.00	14.2335	1,779,187.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	125	1,000	125,000.00	14.2419	1,780,237.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	143	1,000	143,000.00	14.1953	2,029,927.90
\$ / R 13/03/2017	Foreign Exchange Future	Sell	143	1,000	143,000.00	14.1953	2,029,927.90
\$ / R 13/03/2017	Foreign Exchange Future	Sell	172	1,000	172,000.00	14.2719	2,454,766.80
\$ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.2050	2,841,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.2050	2,841,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.1900	2,838,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.1535	2,830,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.2335	2,846,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.1900	2,838,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.1535	2,830,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	205	1,000	205,000.00	14.2856	2,928,548.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	205	1,000	205,000.00	14.2856	2,928,548.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.2651	3,566,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.2651	3,566,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	256	1,000	256,000.00	14.2762	3,654,707.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	280	1,000	280,000.00	14.2974	4,003,272.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	14.2550	4,276,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	300	1,000	300,000.00	14.2550	4,276,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	14.2729	4,281,870.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.1861	7,093,050.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.1861	7,093,050.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.2012	14,201,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	1,250	1,000	1,250,000.00	14.1217	17,652,125.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	1,260	1,000	1,260,000.00	14.1218	17,793,468.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	1,280	1,000	1,280,000.00	14.2222	18,204,416.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/03/2017 Foreign Exchange Future		Buy	9,000	1,000	9,000,000.00	14.2741		128,466,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	9,000	1,000	9,000,000.00	14.2741		128,466,900.00
Total Futures			32,248		32,248,000.00			459,305,676.20
Total Options								
Total \$ / R Foreign Exchange Future			32,248		32,248,000.00			459,305,676.20

Mar 2017 £ / R								
£ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	17.6433		70,573.20
£ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	17.6433		70,573.20
Total Futures			8		8,000.00			141,146.40
Total Options								
Total £ / R Foreign Exchange Future			8		8,000.00			141,146.40

Mar 2017 € / R								
€ / R 13/03/2017 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.9757		299,514.00
€ / R 13/03/2017 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.9923		299,846.00
€ / R 13/03/2017 Foreign Exchange Future		Sell	20	1,000	20,000.00	14.9757		299,514.00
€ / R 13/03/2017 Foreign Exchange Future		Sell	20	1,000	20,000.00	14.9923		299,846.00
€ / R 13/03/2017 Foreign Exchange Future		Buy	35	1,000	35,000.00	14.9830		524,405.00
€ / R 13/03/2017 Foreign Exchange Future		Sell	35	1,000	35,000.00	14.9830		524,405.00
€ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.9621		748,105.00
€ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.9621		748,105.00
Total Futures			250		250,000.00			3,743,740.00
Total Options								
Total € / R Foreign Exchange Future			250		250,000.00			3,743,740.00

Mar 2017 AU\$ / R								
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.2214		10,221.40
AU\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.2214		10,221.40

Total Futures		2		2,000.00		20,442.80
Total Options						
Total AU\$ / R Foreign Exchange Future		2		2,000.00		20,442.80
<hr/>						
Mar 2017 CAD / R						
CAD / R 13/03/2017 Foreign Exchange Future	Sell	160	1,000	160,000.00	10.5400	1,686,400.00
CAD / R 13/03/2017 Foreign Exchange Future	Buy	160	1,000	160,000.00	10.5400	1,686,400.00
Total Futures		320		320,000.00		3,372,800.00
Total Options						
Total CAD / R Foreign Exchange Future		320		320,000.00		3,372,800.00
<hr/>						
Mar 2017 CHF / R						
CHF / R 13/03/2017 Foreign Exchange Future	Sell	1	1,000	1,000.00	13.9113	13,911.30
CHF / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.9113	13,911.30
CHF / R 13/03/2017 Foreign Exchange Future	Buy	122	1,000	122,000.00	13.9113	1,697,178.60
CHF / R 13/03/2017 Foreign Exchange Future	Sell	122	1,000	122,000.00	13.9113	1,697,178.60
Total Futures		246		246,000.00		3,422,179.80
Total Options						
Total CHF / R Foreign Exchange Future		246		246,000.00		3,422,179.80
<hr/>						
Total Futures		33,074		33,074,000.00		470,005,985.20
Total Options						
Grand Total for Currency Future Detailed Turnover		33,074		33,074,000.00		470,005,985.20