



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 MATCHED TRADES

REPORT FOR 24/12/2015

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/ Sell
8:16:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.4000		308,000.00	Client	Buy
8:16:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.4000		(308,000.00)	Member	Sell
8:56:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	460	460,000	15.4650		(7,113,900.00)	Client	Sell
8:56:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	460	460,000	15.4650		7,113,900.00	Member	Buy
9:37:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.4150		3,853,750.00	Client	Buy
9:37:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.4150		(3,853,750.00)	Member	Sell
9:49:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	15.3824		876,796.80	Member	Buy
9:49:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	15.3824		(876,796.80)	Client	Sell
10:48:55	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.4276		77,138.00	Member	Buy
11:15:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4291		1,542,910.00	Member	Buy
11:16:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.4528		(15,452.80)	Member	Sell
11:16:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.4528		15,452.80	Client	Buy
11:16:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4291		(1,542,910.00)	Client	Sell
11:20:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.4550		3,863,750.00	Member	Buy
11:20:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.4550		(3,863,750.00)	Client	Sell
11:28:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4586		(7,729,300.00)	Member	Sell
11:28:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4586		7,729,300.00	Client	Buy
11:28:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4588		(7,729,400.00)	Client	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
11:28:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4588		7,729,400.00	Client	Buy
11:36:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4502		(7,725,100.00)	Member	Sell
11:36:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4502		7,725,100.00	Client	Buy
11:36:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4504		(7,725,200.00)	Client	Sell
11:36:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4504		7,725,200.00	Client	Buy
11:37:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4405		772,025.00	Member	Buy
11:37:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4405		(772,025.00)	Client	Sell
11:45:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	13	13,000	15.4597		(200,976.10)	Member	Sell
11:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.4454		(463,362.00)	Client	Sell
11:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.4454		463,362.00	Member	Buy
11:53:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	13	13,000	15.4687		(201,093.10)	Member	Sell
11:53:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	13	13,000	15.4687		201,093.10	Client	Buy
11:54:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.4500		(4,635,000.00)	Client	Sell
11:55:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.4500		4,635,000.00	Client	Buy
12:07:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.4276		(77,138.00)	Client	Sell
Total Futures					17		3,543	3,542,500			54732665.75		
Total Options													
Total for \$ / R Foreign Exchange Future					17		3,543	3,542,500			54,732,665.75		
11:20:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.9900		(22,990.00)	Member	Sell
11:20:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.9900		22,990.00	Client	Buy
Total Futures					1		1	1,000			22990.00		
Total Options													
Total for £ / R Foreign Exchange Future					1		1	1,000			22,990.00		
11:29:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9550		(16,955.00)	Client	Sell
11:29:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9550		16,955.00	Client	Buy
11:29:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	9	9,000	16.9413		(152,471.70)	Client	Sell
11:29:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	9	9,000	16.9413		152,471.70	Member	Buy
11:48:33	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.9458		338,916.00	Member	Buy
11:48:33	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.9458		(338,916.00)	Client	Sell
Total Futures					3		30	30,000			508342.70		
Total Options													
Total for € / R Foreign Exchange Future					3		30	30,000			508,342.70		
Total Futures					21		3,574	3,573,500			55263998.45		
Total Options													
Grand Total for all Instruments					21		3,574	3,573,500			55,263,998.45		