



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 31/12/2015

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
8:49:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7625		1,576,250.00	Member	Buy
8:49:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7625		(1,576,250.00)	Client	Sell
9:00:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7254		157,254.00	Member	Buy
9:00:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7254		(157,254.00)	Client	Sell
9:16:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.7346		(314,692.00)	Client	Sell
9:16:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.7346		314,692.00	Member	Buy
9:23:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7555		(157,555.00)	Member	Sell
9:23:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7555		157,555.00	Client	Buy
9:29:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7392		(786,960.00)	Client	Sell
9:29:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7392		786,960.00	Member	Buy
9:33:49	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0250		(801,250.00)	Client	Sell
9:33:49	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0250		801,250.00	Member	Buy
9:34:50	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0300		(801,500.00)	Client	Sell
9:34:50	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0300		801,500.00	Member	Buy
9:41:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3,948	3,948,000	15.7391		62,137,966.80	Member	Buy
9:53:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7551		1,575,510.00	Member	Buy
9:53:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7551		(1,575,510.00)	Client	Sell
9:55:35	\$ / R 19/12/2016	Foreign Exchange Future	C	19.00	1	1,000	2,310	2,310,000	738.4600		1,705,842,600.00	Client	Buy

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
9:55:35	\$ / R 19/12/2016	Foreign Exchange Future	C	19.00	1	1,000	2,310	2,310,000	738.4600		(1,705,842,600.00)	Member	Sell
10:00:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0350		(801,750.00)	Client	Sell
10:00:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0350		801,750.00	Member	Buy
10:00:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	16.0359		(6,414,360.00)	Member	Sell
10:00:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	16.0359		6,414,360.00	Member	Buy
10:00:40	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	16.0377		6,415,080.00	Member	Buy
10:00:40	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	16.0377		(6,415,080.00)	Member	Sell
10:11:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7528		31,505.60	Member	Buy
10:11:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7528		(31,505.60)	Client	Sell
10:11:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7590		31,518.00	Member	Buy
10:12:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.7701		(63,080.40)	Client	Sell
10:12:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.7701		63,080.40	Member	Buy
10:12:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7500		(31,500.00)	Client	Sell
10:12:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7500		31,500.00	Member	Buy
10:30:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7771		1,577,710.00	Member	Buy
10:30:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7771		(1,577,710.00)	Client	Sell
10:30:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7800		1,578,000.00	Member	Buy
10:30:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7800		(1,578,000.00)	Client	Sell
10:31:02	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0600		(803,000.00)	Client	Sell
10:31:02	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0600		803,000.00	Member	Buy
10:31:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7900		(47,370.00)	Client	Sell
10:31:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7900		47,370.00	Client	Buy
10:31:06	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0625		(803,125.00)	Client	Sell
10:31:06	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0625		803,125.00	Member	Buy
10:31:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7917		1,579,170.00	Member	Buy
10:31:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7917		(1,579,170.00)	Client	Sell
10:31:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8000		(15,800.00)	Client	Sell
10:31:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8000		15,800.00	Client	Buy
10:31:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8000		(15,800.00)	Client	Sell
10:31:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8000		15,800.00	Client	Buy
10:35:25	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0790		803,950.00	Member	Buy
10:35:25	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0790		(803,950.00)	Client	Sell
10:38:36	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7963		157,963.00	Member	Buy
10:38:36	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7963		(157,963.00)	Client	Sell
10:40:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7917		(1,579,170.00)	Member	Sell
10:40:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.7917		1,579,170.00	Member	Buy
10:44:02	\$ / R 14/03/2016	Foreign Exchange Future	P	15.16	1	1,000	2,500	2,500,000	143.0000		357,500,000.00	Member	Buy
10:44:02	\$ / R 14/03/2016	Foreign Exchange Future	P	15.16	1	1,000	2,500	2,500,000	143.0000		(357,500,000.00)	Client	Sell
10:47:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7950		(47,385.00)	Client	Sell
10:47:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7950		47,385.00	Client	Buy
10:47:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.8067		31,613.40	Client	Buy
10:47:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.8067		(31,613.40)	Member	Sell
10:48:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	413	413,000	15.8075		(6,528,497.50)	Member	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
10:48:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	413	413,000	15.8075		6,528,497.50	Client	Buy
10:51:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.8000		(79,000.00)	Client	Sell
10:51:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.8000		79,000.00	Member	Buy
10:57:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	16.3823		(4,095,575.00)	Member	Sell
11:07:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8079		(1,580,790.00)	Member	Sell
11:08:55	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8079		1,580,790.00	Client	Buy
11:09:06	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.3823		819,115.00	Client	Buy
11:09:15	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.3823		3,276,460.00	Client	Buy
11:10:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.8071		(948,426.00)	Member	Sell
11:10:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.8071		948,426.00	Client	Buy
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	19	19,000	15.7391		(299,042.90)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	41	41,000	15.7391		(645,303.10)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	460	460,000	15.7391		(7,239,986.00)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	15.7391		(377,738.40)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	142	142,000	15.7391		(2,234,952.20)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	928	928,000	15.7391		(14,605,884.80)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,155	2,155,000	15.7391		(33,917,760.50)	Client	Sell
11:16:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	179	179,000	15.7391		(2,817,298.90)	Client	Sell
11:40:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.8200		791,000.00	Client	Buy
11:44:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8131		1,581,310.00	Member	Buy
11:46:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.8150		(790,750.00)	Client	Sell
11:46:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.8150		790,750.00	Member	Buy
11:46:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8131		(1,581,310.00)	Client	Sell
11:50:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.8200		(3,955,000.00)	Client	Sell
11:50:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.8200		3,164,000.00	Member	Buy
11:50:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.8200		79,100.00	Member	Buy
11:50:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.8200		(79,100.00)	Client	Sell
11:52:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8250		15,825.00	Member	Buy
11:52:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.8250		(15,825.00)	Client	Sell
11:54:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.1005		80,502.50	Member	Buy
11:54:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.1005		(80,502.50)	Client	Sell
11:58:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	15.8250		(2,373,750.00)	Client	Sell
11:58:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	15.8250		2,373,750.00	Member	Buy
11:58:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.8146		790,730.00	Member	Buy
11:58:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.8146		(790,730.00)	Client	Sell
<b>Total Futures</b>					<b>46</b>		<b>7,206</b>	<b>7,206,000</b>			<b>114021285.20</b>		
<b>Total Options</b>					<b>2</b>		<b>4,810</b>	<b>4,810,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>48</b>		<b>12,016</b>	<b>12,016,000</b>			<b>2,177,363,885.20</b>		
9:02:15	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	23.2990		163,093.00	Member	Buy
9:02:15	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	23.2990		(163,093.00)	Client	Sell
10:12:44	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	23.3711		(93,484.40)	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
10:12:44	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	23.3711		93,484.40	Member	Buy
10:25:37	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.4200		(2,342,000.00)	Client	Sell
10:25:37	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.4200		2,342,000.00	Member	Buy
10:30:45	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	23.4215		4,684,300.00	Member	Buy
10:30:45	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	23.4215		(4,684,300.00)	Client	Sell
10:32:04	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	23.4615		(46,923.00)	Member	Sell
10:32:04	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	23.4615		46,923.00	Client	Buy
10:35:46	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	23.4747		(8,216,145.00)	Member	Sell
10:35:46	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	23.4747		8,216,145.00	Client	Buy
10:35:46	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	23.4750		3,521,250.00	Client	Buy
10:35:46	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	23.4750		(3,521,250.00)	Member	Sell
11:26:11	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.4182		(23,418.20)	Member	Sell
11:26:11	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.4182		23,418.20	Client	Buy
11:31:36	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.8250		238,250.00	Member	Buy
11:31:36	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.8250		(238,250.00)	Client	Sell
11:52:02	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.4700		(23,470.00)	Client	Sell
11:52:02	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.4700		23,470.00	Client	Buy
11:53:24	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	99	99,000	23.4750		(2,324,025.00)	Member	Sell
11:53:24	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	99	99,000	23.4750		2,324,025.00	Client	Buy
11:53:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	99	99,000	23.4734		(2,323,866.60)	Member	Sell
11:53:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	99	99,000	23.4734		2,323,866.60	Client	Buy
11:57:11	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.9086		(239,086.00)	Member	Sell
11:57:11	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.9086		239,086.00	Client	Buy
<b>Total Futures</b>					<b>13</b>		<b>1,033</b>	<b>1,033,000</b>			<b>24239311.20</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>13</b>		<b>1,033</b>	<b>1,033,000</b>			<b>24,239,311.20</b>		
9:01:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.2197		137,757.60	Member	Buy
9:01:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.2197		(137,757.60)	Client	Sell
9:28:36	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2170		(172,170.00)	Client	Sell
9:28:36	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2170		172,170.00	Member	Buy
10:19:25	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2589		172,589.00	Member	Buy
10:19:25	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2589		(172,589.00)	Client	Sell
10:26:50	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2740		(17,274.00)	Member	Sell
10:26:50	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2740		17,274.00	Client	Buy
10:31:51	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2936		(17,293.60)	Member	Sell
10:31:51	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2936		17,293.60	Client	Buy
11:05:22	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2754		172,754.00	Member	Buy
11:05:22	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2754		(172,754.00)	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
Total Futures					6		40	40,000			689838.20		
Total Options													
Total for € / R Foreign Exchange Future					6		40	40,000			689,838.20		
Total Futures					65		8,279	8,279,000			138950434.60		
Total Options					2		4,810	4,810,000			0.00		
<b>Grand Total for all Instruments</b>					<b>67</b>		<b>13,089</b>	<b>13,089,000</b>			<b>2,202,293,034.60</b>		