



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 23/12/2016

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
8:03:34	\$ / R 31/03/2017	Any day expiry		0.00	1	1,000	22	22,000	14.2955		(314,501.00)	Member	Sell
8:03:34	\$ / R 31/03/2017	Any day expiry		0.00	1	1,000	22	22,000	14.2955		314,501.00	Client	Buy
9:08:46	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	14.2446		(15,669,060.00)	Member	Sell
9:08:46	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	14.2446		15,669,060.00	Client	Buy
9:13:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.2595		14,259,500.00	Member	Buy
9:24:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.2545		(14,254,500.00)	Client	Sell
9:24:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2095		1,420,950.00	Member	Buy
9:42:07	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2124		(71,062.00)	Client	Sell
9:42:07	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2124		71,062.00	Client	Buy
9:43:08	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4,242	4,242,000	14.2019		(60,244,459.80)	Client	Sell
9:43:08	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4,242	4,242,000	14.2019		60,244,459.80	Member	Buy
9:43:54	\$ / R 27/01/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
9:43:54	\$ / R 27/01/2017	Any day expiry	C	15.00	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
9:43:54	\$ / R 24/02/2017	Any day expiry	C	15.20	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
9:43:54	\$ / R 24/02/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
9:43:54	\$ / R 29/03/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
9:43:54	\$ / R 25/04/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
9:43:54	\$ / R 25/04/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	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
9:43:54	\$ / R 29/03/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
9:43:54	\$ / R 24/02/2017	Any day expiry	C	15.20	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
9:43:54	\$ / R 24/02/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
9:43:54	\$ / R 27/01/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
9:43:54	\$ / R 27/01/2017	Any day expiry	C	15.00	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
9:53:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	14	14,000	14.2446		(199,424.40)	Member	Sell
9:53:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	14	14,000	14.2446		199,424.40	Client	Buy
10:01:23	\$ / R 27/07/2017	Any day expiry	C	16.53	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 27/07/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 29/08/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 29/08/2017	Any day expiry	C	16.84	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 28/11/2017	Any day expiry	C	17.74	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 28/11/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 25/04/2017	Any day expiry	C	15.69	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 26/05/2017	Any day expiry	C	15.97	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 26/05/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 22/12/2017	Any day expiry	C	18.02	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 22/12/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 27/10/2017	Any day expiry	C	17.45	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 27/10/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 28/06/2017	Any day expiry	C	16.24	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 28/06/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 27/09/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		(60,000.00)	Member	Sell
10:01:23	\$ / R 27/09/2017	Any day expiry	C	17.13	1	1,000	60	60,000	1.0000		60,000.00	Member	Buy
10:01:23	\$ / R 27/09/2017	Any day expiry	C	17.13	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 27/09/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 28/06/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 28/06/2017	Any day expiry	C	16.24	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 22/12/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 27/10/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 22/12/2017	Any day expiry	C	18.02	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 27/10/2017	Any day expiry	C	17.45	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 26/05/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 26/05/2017	Any day expiry	C	15.97	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 25/04/2017	Any day expiry	C	15.69	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 28/11/2017	Any day expiry	C	17.74	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 28/11/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 29/08/2017	Any day expiry	C	16.84	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:01:23	\$ / R 29/08/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 27/07/2017	Any day expiry	P	13.50	1	1,000	60	60,000	1.0000		60,000.00	Client	Buy
10:01:23	\$ / R 27/07/2017	Any day expiry	C	16.53	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:04:26	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	65	65,000	14.2312		(925,028.00)	Member	Sell
10:23:19	\$ / R 29/03/2017	Any day expiry	C	15.44	1	1,000	60	60,000	1.0000		60,000.00	Member	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
10:23:19	\$ / R 29/03/2017	Any day expiry	C	15.44	1	1,000	60	60,000	1.0000		(60,000.00)	Client	Sell
10:37:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	445	445,000	14.2290		(6,331,905.00)	Member	Sell
10:37:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	445	445,000	14.2290		6,331,905.00	Client	Buy
10:38:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.2275		(42,682.50)	Client	Sell
10:38:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.2275		42,682.50	Client	Buy
10:41:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2123		(142,123.00)	Member	Sell
10:41:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2123		142,123.00	Client	Buy
10:42:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2075		(71,037.50)	Member	Sell
10:42:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2075		71,037.50	Client	Buy
10:50:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	14.1915		(21,287,250.00)	Member	Sell
10:50:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	14.1915		21,287,250.00	Client	Buy
10:51:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1947		(212,920.50)	Member	Sell
10:51:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1947		212,920.50	Client	Buy
10:56:18	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	65	65,000	14.2312		925,028.00	Client	Buy
11:24:29	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1912		(70,956.00)	Client	Sell
11:24:29	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1912		70,956.00	Member	Buy
11:35:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1886		70,943.00	Client	Buy
11:35:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1886		(70,943.00)	Member	Sell
11:43:32	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1774		(14,177.40)	Member	Sell
11:43:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1774		(708,870.00)	Member	Sell
11:44:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1774		(708,870.00)	Member	Sell
11:44:29	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1774		(708,870.00)	Member	Sell
11:44:39	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1774		(708,870.00)	Member	Sell
11:44:57	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1794		(708,970.00)	Member	Sell
11:45:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	31	31,000	14.1782		(439,524.20)	Member	Sell
11:45:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	282	282,000	14.1778		3,998,139.60	Client	Buy
11:50:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1830		141,830.00	Client	Buy
11:50:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1830		(141,830.00)	Member	Sell
11:59:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1958		(70,979.00)	Member	Sell
11:59:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1958		70,979.00	Client	Buy
<b>Total Futures</b>					<b>22</b>		<b>8,783</b>	<b>8,783,000</b>			<b>124,831,782.30</b>		
<b>Total Options</b>					<b>24</b>		<b>1,440</b>	<b>1,440,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>46</b>		<b>10,223</b>	<b>10,223,000</b>			<b>126,271,782.30</b>		
9:29:23	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	17.5192		(875,960.00)	Member	Sell
9:29:23	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	17.5192		875,960.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>50</b>	<b>50,000</b>			<b>875,960.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>50</b>	<b>50,000</b>			<b>875,960.00</b>		
9:29:40	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.9142		596,568.00	Member	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
9:29:40	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.9142		(596,568.00)	Member	Sell
11:47:58	€ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.2413		(304,826.00)	Member	Sell
11:47:58	€ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.2413		304,826.00	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>60</b>	<b>60,000</b>			<b>901,394.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>60</b>	<b>60,000</b>			<b>901,394.00</b>		
9:40:07	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2413		(10,241.30)	Member	Sell
9:40:07	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2413		10,241.30	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>1</b>	<b>1,000</b>			<b>10,241.30</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>1</b>	<b>1,000</b>			<b>10,241.30</b>		
<b>Total Futures</b>					<b>26</b>		<b>8,894</b>	<b>8,894,000</b>			<b>126,619,377.60</b>		
<b>Total Options</b>					<b>24</b>		<b>1,440</b>	<b>1,440,000</b>			<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>50</b>		<b>10,334</b>	<b>10,334,000</b>			<b>128,059,377.60</b>		