



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 28/12/2018

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
8:34:27	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5756		7,287,800.00	Member	Buy
9:11:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	323	323,000	14.5906		4,712,763.80	Member	Buy
9:23:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6180		(730,900.00)	Member	Sell
9:23:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6180		730,900.00	Client	Buy
9:30:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	323	323,000	14.5806		4,709,533.80	Member	Buy
9:30:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	323	323,000	14.5806		(4,709,533.80)	Client	Sell
9:55:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.6000		58,400.00	Client	Buy
9:55:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.6000		(58,400.00)	Member	Sell
9:55:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	46	46,000	14.6000		(671,600.00)	Member	Sell
9:56:11	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6000		730,000.00	Client	Buy
9:56:11	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.6000		(58,400.00)	Member	Sell
9:57:13	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5850		(729,250.00)	Member	Sell
9:57:13	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5850		729,250.00	Client	Buy
9:57:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5750		728,750.00	Client	Buy
9:57:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5750		(728,750.00)	Member	Sell
10:04:00	\$ / R 29/03/2019	Any day expiry		0.00	1	1,000	755	755,000	14.7400		(11,128,700.00)	Client	Sell
10:04:00	\$ / R 29/03/2019	Any day expiry		0.00	1	1,000	755	755,000	14.7400		11,128,700.00	Member	Buy
10:19:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5800		72,900.00	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
10:19:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5800		(72,900.00)	Client	Sell
10:34:42	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5600		(145,600.00)	Client	Sell
10:34:47	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5600		728,000.00	Client	Buy
10:34:47	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.5600		(582,400.00)	Member	Sell
10:37:48	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5658		364,145.00	Client	Buy
10:37:48	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5658		(364,145.00)	Member	Sell
11:10:20	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.5663		(3,641,575.00)	Member	Sell
11:13:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.5805		3,645,125.00	Client	Buy
11:13:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.5805		(3,645,125.00)	Member	Sell
11:28:39	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.5780		(14,578,000.00)	Member	Sell
11:33:07	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	14.5669		(58,267,600.00)	Member	Sell
11:33:52	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5800		(102,060.00)	Member	Sell
11:33:52	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5800		102,060.00	Client	Buy
11:35:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5588		145,588.00	Member	Buy
11:35:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5588		(145,588.00)	Client	Sell
11:36:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5719		29,143,800.00	Client	Buy
11:36:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5719		(29,143,800.00)	Member	Sell
11:36:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5719		29,143,800.00	Client	Buy
11:36:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5719		(29,143,800.00)	Member	Sell
11:37:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5632		(72,816.00)	Client	Sell
11:37:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5632		72,816.00	Member	Buy
11:37:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5609		72,804.50	Member	Buy
11:37:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5609		(72,804.50)	Client	Sell
11:42:46	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.5780		14,578,000.00	Client	Buy
11:54:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5866		(7,293,300.00)	Member	Sell
13:02:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5866		7,293,300.00	Client	Buy
13:04:17	\$ / R 10/01/2019	Any day expiry		0.00	1	1,000	125	125,000	14.4405		(1,805,062.50)	Member	Sell
13:04:17	\$ / R 28/12/2018	Any day expiry		0.00	1	1,000	125	125,000	14.4200		1,802,500.00	Member	Buy
13:05:25	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5660		(72,830.00)	Member	Sell
13:05:25	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5660		72,830.00	Client	Buy
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5500		29,100.00	Client	Buy
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5500		(29,100.00)	Member	Sell
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5500		(58,200.00)	Member	Sell
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5500		58,200.00	Client	Buy
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		72,750.00	Client	Buy
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		(72,750.00)	Member	Sell
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.5500		(276,450.00)	Member	Sell
13:05:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.5500		(87,300.00)	Member	Sell
13:09:51	\$ / R 28/12/2018	Any day expiry		0.00	1	1,000	125	125,000	14.4200		(1,802,500.00)	Client	Sell
13:10:00	\$ / R 10/01/2019	Any day expiry		0.00	1	1,000	125	125,000	14.4405		1,805,062.50	Client	Buy
13:18:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		290,000.00	Client	Buy
13:18:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		(290,000.00)	Member	Sell
13:19:21	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5089		(58,035.60)	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
13:19:21	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5089		58,035.60	Client	Buy
13:19:32	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.4732		(86,839.20)	Client	Sell
13:19:32	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.4732		86,839.20	Member	Buy
13:40:34	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5455		(363,637.50)	Member	Sell
13:41:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.4950		14,495,000.00	Client	Buy
13:41:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.4950		(14,495,000.00)	Member	Sell
13:41:27	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4970		(3,624,250.00)	Member	Sell
13:41:27	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4970		3,624,250.00	Client	Buy
13:41:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4986		(3,624,650.00)	Member	Sell
13:41:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4986		3,624,650.00	Client	Buy
13:57:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4950		724,750.00	Client	Buy
13:57:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4950		(724,750.00)	Member	Sell
13:59:02	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.5091		1,088,182.50	Client	Buy
13:59:02	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.5091		(1,088,182.50)	Member	Sell
14:36:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5521		72,760.50	Client	Buy
14:36:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5521		(72,760.50)	Member	Sell
14:37:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.5300		(1,453,000.00)	Client	Sell
14:37:49	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.5300		1,453,000.00	Member	Buy
15:04:14	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	289	289,000	14.5044		(4,191,771.60)	Client	Sell
15:04:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	248	248,000	14.5044		3,597,091.20	Client	Buy
15:04:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	41	41,000	14.5044		594,680.40	Client	Buy
15:07:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5016		(72,508.00)	Client	Sell
15:07:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5016		72,508.00	Client	Buy
15:34:21	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5253		(7,262,650.00)	Member	Sell
15:53:23	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5400		14,540.00	Client	Buy
15:53:23	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5400		(14,540.00)	Client	Sell
16:11:17	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.4905		(28,981,000.00)	Member	Sell
16:16:53	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.4955		28,991,000.00	Client	Buy
16:16:53	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.4955		(28,991,000.00)	Member	Sell
16:30:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5500		363,750.00	Client	Buy
16:32:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5455		363,637.50	Client	Buy
16:45:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.5599		(14,559,900.00)	Client	Sell
16:45:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5443		7,272,150.00	Member	Buy
16:57:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5250		14,525.00	Client	Buy
16:57:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5250		(14,525.00)	Client	Sell
16:57:58	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5200		14,520.00	Client	Buy
16:57:58	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5200		(14,520.00)	Client	Sell
16:59:30	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5500		(58,200.00)	Client	Sell
16:59:30	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5500		58,200.00	Client	Buy
18:10:56	\$ / R 28/12/2018	Any day expiry		0.00	1	1,000	160	160,000	14.4070		2,305,120.00	Member	Buy
18:10:56	\$ / R 28/12/2018	Any day expiry		0.00	1	1,000	160	160,000	14.4070		(2,305,120.00)	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
Total Futures					51		16,213	16,212,500			235 918 074.10		
Total Options													
Total for \$ / R Any day expiry					51		16,213	16,212,500			235,918,074.10		
9:34:47	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.5600		(92,800.00)	Client	Sell
9:34:47	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.5600		92,800.00	Member	Buy
Total Futures					1		5	5,000			92 800.00		
Total Options													
Total for £ / R Foreign Exchange Future					1		5	5,000			92,800.00		
11:04:09	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7853		(167,853.00)	Member	Sell
11:04:09	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7853		167,853.00	Client	Buy
11:06:56	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7904		(167,904.00)	Member	Sell
11:06:56	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7904		167,904.00	Client	Buy
12:09:51	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.8008		84,004.00	Member	Buy
12:09:51	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.8008		(84,004.00)	Client	Sell
13:41:29	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,700	1,700,000	16.7337		(28,447,290.00)	Member	Sell
14:40:30	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,700	1,700,000	16.7337		28,447,290.00	Client	Buy
Total Futures					4		1,725	1,725,000			28 867 051.00		
Total Options													
Total for € / R Foreign Exchange Future					4		1,725	1,725,000			28,867,051.00		
10:59:18	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2825		(10,282.50)	Member	Sell
10:59:18	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2825		10,282.50	Client	Buy
13:33:53	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.2417		307,251.00	Member	Buy
13:33:53	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.2417		(307,251.00)	Client	Sell
Total Futures					2		31	31,000			317 533.50		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		31	31,000			317,533.50		
11:11:45	QUANTO € / \$ 18/03/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1527		115,270.00	Member	Buy
11:11:45	QUANTO € / \$ 18/03/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1527		(115,270.00)	Client	Sell
Total Futures					1		10	100,000			115 270.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					1		10	100,000			115,270.00		

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					59		17,984	18,073,500			265 310 728.60		
Total Options													
Grand Total for all Instruments					59		17,984	18,073,500			265,310,728.60		