



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 15/06/2015

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
8:31:45	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.8005		1,920,075.00	Client	Buy
8:31:45	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.8005		(1,920,075.00)	Client	Sell
8:48:28	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6410		(1,264,100.00)	Member	Sell
9:01:35	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6061		(6,303,050.00)	Member	Sell
9:01:35	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6061		6,303,050.00	Member	Buy
9:02:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6061		(6,303,050.00)	Member	Sell
9:02:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6061		6,303,050.00	Member	Buy
9:03:14	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.6168		(37,850.40)	Client	Sell
9:03:14	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6059		12,605.90	Client	Buy
9:05:43	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6410		1,264,100.00	Client	Buy
9:06:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5957		(125,957.00)	Member	Sell
9:06:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5957		125,957.00	Client	Buy
9:10:24	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6048		(1,260,480.00)	Member	Sell
9:11:25	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7992		1,279,920.00	Member	Buy
9:11:58	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5895		1,258,950.00	Client	Buy
9:11:58	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5895		(1,258,950.00)	Member	Sell
9:12:15	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7950		1,279,500.00	Member	Buy
9:13:55	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6001		(126,001.00)	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
9:13:55	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6001		126,001.00	Client	Buy
9:14:04	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5945		125,945.00	Member	Buy
9:14:25	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7911		1,279,110.00	Member	Buy
9:16:17	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5887		(125,887.00)	Member	Sell
9:16:17	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5887		125,887.00	Member	Buy
9:19:14	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7910		1,279,100.00	Member	Buy
9:20:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6014		1,260,140.00	Client	Buy
9:20:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6014		(1,260,140.00)	Member	Sell
9:27:06	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.7977		1,279,770.00	Member	Buy
9:27:36	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.8000		1,280,000.00	Member	Buy
9:30:12	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5945		(62,972.50)	Client	Sell
9:30:12	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5945		(62,972.50)	Client	Sell
9:36:51	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5889		125,889.00	Client	Buy
9:36:51	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5889		(125,889.00)	Member	Sell
9:45:48	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.8100		1,281,000.00	Member	Buy
10:33:29	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.6000		(252,000.00)	Member	Sell
11:00:40	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6045		12,604.50	Member	Buy
11:16:01	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	199	199,000	12.6092		2,509,230.80	Member	Buy
11:16:01	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	199	199,000	12.6092		(2,509,230.80)	Member	Sell
11:21:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	99	99,000	12.6120		1,248,588.00	Member	Buy
11:21:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	99	99,000	12.6120		(1,248,588.00)	Member	Sell
11:48:05	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	324	324,000	12.5930		4,080,132.00	Member	Buy
11:48:05	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	324	324,000	12.5930		(4,080,132.00)	Client	Sell
11:54:27	\$ / R 29/06/2015	Any day expiry	C	12.45	1	1,000	2,000	2,000,000	150.9600		301,920,000.00	Member	Buy
11:54:27	\$ / R 14/09/2015	Foreign Exchange Future	C	12.62	1	1,000	8,000	8,000,000	394.3300		(3,154,640,000.00)	Member	Sell
11:58:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6366		(126,366.00)	Member	Sell
12:07:58	\$ / R 14/09/2015	Foreign Exchange Future	C	12.62	1	1,000	8,000	8,000,000	399.3300		3,194,640,000.00	Client	Buy
12:07:58	\$ / R 14/09/2015	Foreign Exchange Future	C	12.62	1	1,000	8,000	8,000,000	399.3300		(3,194,640,000.00)	Member	Sell
12:08:14	\$ / R 29/06/2015	Any day expiry	C	12.45	1	1,000	2,000	2,000,000	150.9600		301,920,000.00	Member	Buy
12:36:18	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.8423		(38,526.90)	Member	Sell
12:36:18	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.8423		38,526.90	Client	Buy
12:46:26	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.8431		38,529.30	Member	Buy
12:46:26	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.8431		(38,529.30)	Member	Sell
12:46:26	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.6344		37,903.20	Member	Buy
12:48:30	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	17	17,000	12.6251		214,626.70	Member	Buy
12:53:34	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.6264		(252,528.00)	Client	Sell
13:35:47	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.8300		64,150.00	Member	Buy
13:35:47	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.8300		(64,150.00)	Client	Sell
13:43:29	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6366		126,366.00	Member	Buy
13:43:29	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6366		126,366.00	Member	Buy
13:43:33	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6400		12,640.00	Member	Buy
14:22:48	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6276		(126,276.00)	Member	Sell
14:22:48	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6276		126,276.00	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
14:30:10	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6065		12,606.50	Client	Buy
14:30:10	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6065		(12,606.50)	Member	Sell
14:30:25	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5920		(1,259,200.00)	Member	Sell
14:30:25	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.5920		1,259,200.00	Client	Buy
14:52:46	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	154	154,000	12.7876		1,969,290.40	Member	Buy
14:52:46	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	154	154,000	12.7876		(1,969,290.40)	Client	Sell
14:55:36	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	546	546,000	12.7876		(6,982,029.60)	Client	Sell
14:55:36	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	546	546,000	12.7876		6,982,029.60	Member	Buy
15:11:49	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.6250		(252,500.00)	Client	Sell
15:11:49	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.6250		252,500.00	Member	Buy
15:28:33	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	12.6232		(25,246,400.00)	Member	Sell
15:28:33	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.6432		(12,643,200.00)	Member	Sell
15:28:33	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.6432		12,643,200.00	Client	Buy
15:28:33	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	12.6232		25,246,400.00	Client	Buy
15:49:03	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	80	80,000	12.6043		(1,008,344.00)	Member	Sell
15:49:13	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	170	170,000	12.6050		(2,142,850.00)	Member	Sell
16:27:23	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8178		(704,979.00)	Member	Sell
16:27:23	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8178		704,979.00	Member	Buy
16:27:59	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8178		(704,979.00)	Member	Sell
16:27:59	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8178		704,979.00	Member	Buy
16:28:33	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8177		704,973.50	Member	Buy
16:28:33	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	12.8177		(704,973.50)	Member	Sell
16:40:20	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.6031		63,015.50	Client	Buy
16:40:20	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.6031		(63,015.50)	Member	Sell
16:46:40	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6041		(126,041.00)	Member	Sell
16:50:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5991		62,995.50	Member	Buy
16:50:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5991		(62,995.50)	Client	Sell
16:57:42	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5974		62,987.00	Member	Buy
16:57:42	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5974		(62,987.00)	Client	Sell
16:57:52	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	12.6038		(176,453.20)	Member	Sell
16:57:52	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	12.6038		176,453.20	Client	Buy
16:58:00	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.6000		252,000.00	Client	Buy
17:06:49	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.6148		(3,153,700.00)	Member	Sell
17:19:53	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.6148		3,153,700.00	Client	Buy
<b>Total Futures</b>					<b>45</b>		<b>6,996</b>	<b>6,996,000</b>			<b>88523772.05</b>		
<b>Total Options</b>					<b>3</b>		<b>14,000</b>	<b>14,000,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>48</b>		<b>20,996</b>	<b>20,996,000</b>			<b>5,162,403,772.05</b>		
10:07:36	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.6140		(1,261,400.00)	Member	Sell
10:07:36	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.6140		1,261,400.00	Member	Buy
10:07:51	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	12.6140		12,614,000.00	Member	Buy
10:08:05	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	12.6140		(12,614,000.00)	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
10:11:41	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	12.6220		(25,244,000.00)	Member	Sell
10:12:50	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.6220		6,311,000.00	Client	Buy
10:12:50	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	12.6220		18,933,000.00	Client	Buy
11:16:01	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.6092		3,782,760.00	Member	Buy
11:16:01	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.6092		(3,782,760.00)	Member	Sell
11:17:38	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.6147		(3,784,410.00)	Member	Sell
11:17:38	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.6147		3,784,410.00	Member	Buy
11:22:06	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.6109		1,261,090.00	Member	Buy
11:22:06	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.6109		(1,261,090.00)	Member	Sell
15:28:07	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.8042		6,402,100.00	Member	Buy
15:28:07	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.8043		3,841,290.00	Member	Buy
15:28:07	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.6029		6,301,450.00	Member	Buy
15:28:07	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.6030		2,520,600.00	Member	Buy
15:28:07	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.6030		(2,520,600.00)	Member	Sell
15:28:07	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.8043		(3,841,290.00)	Member	Sell
15:28:07	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.8042		(6,402,100.00)	Member	Sell
15:28:07	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.6029		(6,301,450.00)	Member	Sell
15:32:04	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.8047		3,841,410.00	Member	Buy
15:32:04	\$ / R MAXI 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	12.8047		(3,841,410.00)	Member	Sell
15:32:23	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.5990		(2,519,800.00)	Member	Sell
15:32:23	\$ / R MAXI 14/09/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.5990		2,519,800.00	Member	Buy
<b>Total Futures</b>					<b>13</b>		<b>58</b>	<b>5,800,000</b>			<b>73374310.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>13</b>		<b>58</b>	<b>5,800,000</b>			<b>73,374,310.00</b>		
9:02:13	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5826		(19,582.60)	Member	Sell
10:33:12	£ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.8694		(19,869.40)	Member	Sell
10:33:12	£ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.8694		19,869.40	Member	Buy
10:33:12	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5800		(19,580.00)	Member	Sell
10:57:28	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5580		(19,558.00)	Member	Sell
11:12:37	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5500		(19,550.00)	Member	Sell
11:12:37	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	19.5677		78,270.80	Client	Buy
11:29:50	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5500		19,550.00	Client	Buy
11:29:50	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	19.5500		(19,550.00)	Client	Sell
12:30:29	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	19.5690		4,892,250.00	Member	Buy
12:42:32	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	19.5640		(4,891,000.00)	Client	Sell
12:42:32	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	19.5640		4,891,000.00	Member	Buy
15:52:38	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	8,250	8,250,000	670.7300		(5,533,522,500.00)	Member	Sell
15:52:38	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	9,450	9,450,000	538.1000		(5,085,045,000.00)	Member	Sell
16:43:02	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	19.5700		(195,700.00)	Member	Sell
16:45:27	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	19.5700		97,850.00	Client	Buy
16:45:27	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	19.5700		97,850.00	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
16:47:32	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	19.5538		97,769.00	Member	Buy
17:13:56	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	910	910,000	675.7300		614,914,300.00	Client	Buy
17:13:56	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	910	910,000	675.7300		(614,914,300.00)	Member	Sell
17:14:13	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	1,040	1,040,000	543.1000		564,824,000.00	Client	Buy
17:14:13	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	1,040	1,040,000	543.1000		(564,824,000.00)	Member	Sell
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	1,100	1,100,000	675.7300		743,303,000.00	Client	Buy
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	2,510	2,510,000	675.7300		1,696,082,300.00	Client	Buy
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	166	166,000	720.7300		(119,641,180.00)	Member	Sell
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	110	110,000	720.7300		(79,280,300.00)	Member	Sell
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	251	251,000	720.7300		(180,903,230.00)	Member	Sell
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	2,070	2,070,000	675.7300		1,398,761,100.00	Client	Buy
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	1,660	1,660,000	675.7300		1,121,711,800.00	Client	Buy
17:16:30	£ / R 11/12/2015	Foreign Exchange Future	C	20.33	1	1,000	207	207,000	720.7300		(149,191,110.00)	Member	Sell
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	190	190,000	588.1000		(111,739,000.00)	Member	Sell
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	2,890	2,890,000	543.1000		1,569,559,000.00	Client	Buy
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	125	125,000	588.1000		(73,512,500.00)	Member	Sell
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	289	289,000	588.1000		(169,960,900.00)	Member	Sell
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	2,370	2,370,000	543.1000		1,287,147,000.00	Client	Buy
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	1,900	1,900,000	543.1000		1,031,890,000.00	Client	Buy
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	237	237,000	588.1000		(139,379,700.00)	Member	Sell
17:17:47	£ / R 11/12/2015	Foreign Exchange Future	C	20.77	1	1,000	1,250	1,250,000	543.1000		678,875,000.00	Client	Buy
<b>Total Futures</b>					<b>8</b>		<b>394</b>	<b>393,500</b>			<b>7699399.60</b>		
<b>Total Options</b>					<b>11</b>		<b>19,463</b>	<b>19,462,500</b>			<b>0.00</b>		
<b>Total for £ / R Foreign Exchange Future</b>					<b>19</b>		<b>19,856</b>	<b>19,856,000</b>			<b>11,772,190,009.60</b>		
8:31:45	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1,550	1,550,000	14.4640		22,419,200.00	Client	Buy
8:31:45	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1,550	1,550,000	14.4640		(22,419,200.00)	Client	Sell
9:38:41	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1750		(14,175.00)	Member	Sell
9:38:41	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4131		14,413.10	Member	Buy
9:38:41	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4131		(14,413.10)	Member	Sell
9:38:41	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1750		14,175.00	Client	Buy
12:11:03	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	14.1970		(56,788,000.00)	Client	Sell
12:11:03	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	14.1970		56,788,000.00	Member	Buy
12:38:26	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	43	43,000	14.4349		(620,700.70)	Client	Sell
12:38:26	€ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	43	43,000	14.4349		620,700.70	Member	Buy
<b>Total Futures</b>					<b>5</b>		<b>5,595</b>	<b>5,595,000</b>			<b>79856488.80</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>5,595</b>	<b>5,595,000</b>			<b>79,856,488.80</b>		
8:31:45	KES / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	1,870	187,000,000	0.1269		23,730,300.00	Client	Buy
8:31:45	KES / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	1,870	187,000,000	0.1269		(23,730,300.00)	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
<b>Total Futures</b>					<b>1</b>		<b>1,870</b>	<b>187,000,000</b>			<b>23730300.00</b>		
<b>Total Options</b>													
<b>Total for KES / R Foreign Exchange Future</b>					<b>1</b>		<b>1,870</b>	<b>187,000,000</b>			<b>23,730,300.00</b>		
10:27:14	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3,080	308,000,000	0.0594		(18,295,200.00)	Member	Sell
10:39:26	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	3,080	308,000,000	0.0594		(18,295,200.00)	Member	Sell
14:54:48	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	2,400	240,000,000	0.0595		(14,280,000.00)	Member	Sell
14:54:48	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	680	68,000,000	0.0595		(4,046,000.00)	Member	Sell
14:54:48	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	680	68,000,000	0.0595		4,046,000.00	Client	Buy
14:54:48	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	2,400	240,000,000	0.0595		14,280,000.00	Client	Buy
<b>Total Futures</b>					<b>3</b>		<b>6,160</b>	<b>616,000,000</b>			<b>36621200.00</b>		
<b>Total Options</b>													
<b>Total for NGN / R Foreign Exchange Future</b>					<b>3</b>		<b>6,160</b>	<b>616,000,000</b>			<b>36,621,200.00</b>		
<b>Total Futures</b>					<b>75</b>		<b>21,073</b>	<b>821,784,500</b>			<b>309805470.45</b>		
<b>Total Options</b>					<b>14</b>		<b>33,463</b>	<b>33,462,500</b>			<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>88</b>		<b>54,535</b>	<b>855,247,000</b>			<b>17,148,176,080.45</b>		