



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 30/12/2016

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
8:52:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.7829		(5,513,160.00)	Member	Sell
8:53:14	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0631		140,631.00	Client	Buy
8:53:14	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0631		(140,631.00)	Member	Sell
8:53:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.8144		(483,504.00)	Member	Sell
8:53:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.8144		483,504.00	Client	Buy
8:55:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.7829		5,513,160.00	Client	Buy
8:55:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8203		69,101.50	Client	Buy
8:55:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8203		(69,101.50)	Member	Sell
9:03:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.8190		(207,285.00)	Member	Sell
9:03:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.8190		207,285.00	Client	Buy
9:10:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.8234		(110,587.20)	Member	Sell
9:11:33	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.8057		27,611.40	Member	Buy
9:11:33	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.8057		(27,611.40)	Client	Sell
9:23:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8258		(345,645.00)	Client	Sell
9:24:48	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8258		345,645.00	Client	Buy
9:28:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8290		(138,290.00)	Member	Sell
9:28:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8290		138,290.00	Member	Buy
9:28:21	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0927		(140,927.00)	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
9:34:27	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8165		69,082.50	Client	Buy
9:34:27	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8165		(69,082.50)	Client	Sell
9:35:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.8165		96,715.50	Client	Buy
9:35:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.8165		(96,715.50)	Client	Sell
9:35:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.8165		(41,449.50)	Client	Sell
9:36:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.8050		(13,805.00)	Client	Sell
9:36:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.8050		13,805.00	Client	Buy
9:36:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	99	99,000	13.8003		1,366,229.70	Member	Buy
9:36:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	99	99,000	13.8003		(1,366,229.70)	Client	Sell
9:45:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.8226		(3,455,650.00)	Member	Sell
9:45:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.8226		3,455,650.00	Member	Buy
10:45:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	550	550,000	13.8323		(7,607,765.00)	Member	Sell
10:45:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	550	550,000	13.8323		7,607,765.00	Client	Buy
10:48:11	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	290	290,000	13.8050		(4,003,450.00)	Member	Sell
10:50:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.3405		(5,736,200.00)	Member	Sell
10:50:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.3405		5,736,200.00	Client	Buy
10:55:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8,091	8,091,000	13.8130		(111,760,983.00)	Member	Sell
10:55:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.8290		(276,580.00)	Client	Sell
10:55:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.8290		276,580.00	Client	Buy
10:59:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8415		(346,037.50)	Client	Sell
10:59:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8415		346,037.50	Client	Buy
11:01:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	729	729,000	13.8130		10,069,677.00	Client	Buy
11:01:37	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7,362	7,362,000	13.8130		101,691,306.00	Client	Buy
11:02:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8540		69,270.00	Client	Buy
11:02:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8540		(69,270.00)	Client	Sell
11:12:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	290	290,000	13.8150		4,006,350.00	Client	Buy
11:12:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	290	290,000	13.8150		(4,006,350.00)	Member	Sell
11:18:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	41	41,000	13.8498		(567,841.80)	Member	Sell
11:18:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	41	41,000	13.8498		567,841.80	Client	Buy
11:21:11	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.8234		(110,587.20)	Member	Sell
11:21:26	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0927		(140,927.00)	Member	Sell
11:22:27	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8540		138,540.00	Client	Buy
11:22:27	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8540		(138,540.00)	Client	Sell
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.8540		(207,810.00)	Client	Sell
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.8540		207,810.00	Client	Buy
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.8665		(485,327.50)	Client	Sell
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.8665		485,327.50	Client	Buy
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	350	350,000	13.8700		(4,854,500.00)	Member	Sell
11:23:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	350	350,000	13.8700		4,854,500.00	Client	Buy
11:35:37	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8700		69,350.00	Client	Buy
11:35:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.8790		(555,160.00)	Client	Sell
11:35:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.8790		555,160.00	Client	Buy
11:38:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9816		(6,990,800.00)	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
11:38:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9816		6,990,800.00	Client	Buy
11:39:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	13	13,000	13.9038		180,749.40	Client	Buy
11:39:38	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9300		(139,300.00)	Client	Sell
11:41:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.9206		348,015.00	Client	Buy
11:41:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.9206		(348,015.00)	Member	Sell
11:43:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	115	115,000	13.8961		(1,598,051.50)	Member	Sell
11:43:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	115	115,000	13.8961		1,598,051.50	Client	Buy
11:53:15	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8950		(138,950.00)	Client	Sell
11:53:15	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8950		138,950.00	Client	Buy
11:53:26	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9100		(208,650.00)	Client	Sell
11:53:26	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9100		208,650.00	Client	Buy
11:56:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9350		69,675.00	Client	Buy
11:56:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9350		(69,675.00)	Client	Sell
11:56:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9440		139,440.00	Client	Buy
11:56:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9440		(139,440.00)	Client	Sell
11:56:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9590		209,385.00	Client	Buy
11:56:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9590		(209,385.00)	Client	Sell
11:59:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.9314		125,382.60	Member	Buy
11:59:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	14	14,000	13.9094		(194,731.60)	Client	Sell
Total Futures					40		11,621	11,621,000			160,870,762.65		
Total Options													
Total for \$ / R Foreign Exchange Future					40		11,621	11,621,000			160,870,762.65		
8:40:10	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	86	86,000	16.7064		(1,436,750.40)	Client	Sell
8:40:10	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	86	86,000	16.7064		1,436,750.40	Member	Buy
9:19:41	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9946		84,973.00	Client	Buy
9:19:41	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9946		(84,973.00)	Member	Sell
9:52:38	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.9800		169,800.00	Client	Buy
9:52:38	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.9800		(169,800.00)	Member	Sell
11:41:58	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		172,163.00	Member	Buy
11:42:59	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.2163		(344,326.00)	Member	Sell
11:44:30	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.2163		344,326.00	Member	Buy
11:45:28	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		172,163.00	Client	Buy
11:45:28	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		(172,163.00)	Member	Sell
11:45:28	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		(172,163.00)	Member	Sell
11:56:53	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2000		(172,000.00)	Client	Sell
11:56:53	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2000		172,000.00	Member	Buy
Total Futures					7		151	151,000			2,552,175.40		
Total Options													
Total for £ / R Foreign Exchange Future					7		151	151,000			2,552,175.40		

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
8:40:10	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	102	102,000	14.3500		1,463,700.00	Client	Buy
8:40:10	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	102	102,000	14.3500		(1,463,700.00)	Member	Sell
9:16:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6142		146,142.00	Client	Buy
9:16:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6142		(146,142.00)	Member	Sell
9:59:20	€ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.9164		(745,820.00)	Member	Sell
9:59:20	€ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.9164		745,820.00	Client	Buy
10:48:11	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.5800		(5,832,000.00)	Member	Sell
11:12:22	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.5900		(5,836,000.00)	Member	Sell
11:12:22	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.5900		5,836,000.00	Client	Buy
11:53:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.7500		(516,250.00)	Client	Sell
11:53:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.7500		516,250.00	Member	Buy
11:56:12	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.7755		(443,265.00)	Client	Sell
11:56:12	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.7755		443,265.00	Member	Buy
Total Futures					7		827	827,000			12,067,177.00		
Total Options													
Total for € / R Foreign Exchange Future					7		827	827,000			12,067,177.00		
10:48:11	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	191	191,000	9.9575		(1,901,882.50)	Member	Sell
12:12:45	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	191	191,000	9.9675		1,903,792.50	Client	Buy
12:12:45	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	191	191,000	9.9675		(1,903,792.50)	Member	Sell
Total Futures					2		287	286,500			2,854,733.75		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		287	286,500			2,854,733.75		
10:48:11	HK\$/R 13/03/2017	Foreign Exchange Future		0.00	1	10,000	100	1,000,000	1.7810		(1,781,000.00)	Member	Sell
11:12:43	HK\$/R 13/03/2017	Foreign Exchange Future		0.00	1	10,000	100	1,000,000	1.7820		(1,782,000.00)	Member	Sell
11:12:43	HK\$/R 13/03/2017	Foreign Exchange Future		0.00	1	10,000	100	1,000,000	1.7820		1,782,000.00	Client	Buy
Total Futures					2		150	1,500,000			2,672,500.00		
Total Options													
Total for HK\$/R Foreign Exchange Future					2		150	1,500,000			2,672,500.00		
8:50:13	QUANTO € / \$ 13/03/20	Foreign Exchange Future		0.00	1	10,000	15	150,000	1.0575		158,625.00	Member	Buy
8:50:13	QUANTO € / \$ 13/03/20	Foreign Exchange Future		0.00	1	10,000	15	150,000	1.0575		(158,625.00)	Client	Sell
Total Futures					1		15	150,000			158,625.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					1		15	150,000			158,625.00		

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					58		13,051	14,535,500			181,175,973.80		
Total Options													
Grand Total for all Instruments					58		13,051	14,535,500			181,175,973.80		