



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 30/12/2015

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
9:07:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.5600		(15,560.00)	Client	Sell
9:07:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.5600		15,560.00	Member	Buy
9:09:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.5725		15,572,500.00	Client	Buy
9:09:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.5725		(15,572,500.00)	Member	Sell
9:45:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.5520		(4,665,600.00)	Member	Sell
9:45:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.5520		4,665,600.00	Client	Buy
9:46:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5520		(777,600.00)	Client	Sell
9:46:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5520		777,600.00	Member	Buy
9:47:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5530		1,555,300.00	Member	Buy
9:47:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5530		(1,555,300.00)	Client	Sell
9:49:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5600		(778,000.00)	Client	Sell
9:49:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5600		778,000.00	Member	Buy
9:59:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5625		(778,125.00)	Client	Sell
9:59:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5625		778,125.00	Member	Buy
10:08:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	15.5600		5,446,000.00	Member	Buy
10:09:54	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8320		1,583,200.00	Member	Buy
10:09:54	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8320		(1,583,200.00)	Client	Sell
10:10:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5669		1,556,690.00	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
10:10:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5669		(1,556,690.00)	Client	Sell
10:16:53	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5706		778,530.00	Member	Buy
10:17:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5799		77,899.50	Member	Buy
10:17:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5799		(77,899.50)	Client	Sell
10:17:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.5800		(311,600.00)	Client	Sell
10:17:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.5800		311,600.00	Member	Buy
10:18:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5899		(77,949.50)	Client	Sell
10:18:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5899		77,949.50	Client	Buy
10:18:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5899		77,949.50	Client	Buy
10:18:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5899		(77,949.50)	Client	Sell
10:20:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5706		(778,530.00)	Member	Sell
10:23:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.5800		31,160.00	Member	Buy
10:24:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5787		778,935.00	Member	Buy
10:25:40	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5787		(778,935.00)	Member	Sell
10:27:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5706		778,530.00	Member	Buy
10:27:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5706		(778,530.00)	Member	Sell
10:48:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5726		778,630.00	Member	Buy
10:48:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5726		(778,630.00)	Client	Sell
11:02:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5696		778,480.00	Member	Buy
11:06:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	15.5656		(5,447,960.00)	Client	Sell
11:06:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.5650		4,669,500.00	Member	Buy
11:08:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	245	245,000	15.5500		(3,809,750.00)	Client	Sell
11:08:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	245	245,000	15.5500		3,809,750.00	Member	Buy
11:23:20	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.5710		31,142.00	Member	Buy
11:23:20	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.5710		(31,142.00)	Client	Sell
11:30:01	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.8550		47,565.00	Member	Buy
11:30:01	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.8550		(47,565.00)	Client	Sell
11:31:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5900		(77,950.00)	Client	Sell
11:31:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5900		77,950.00	Member	Buy
11:35:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5847		(779,235.00)	Client	Sell
11:35:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5847		779,235.00	Member	Buy
11:42:41	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.1691		(1,616,910.00)	Member	Sell
11:43:34	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.1691		1,616,910.00	Client	Buy
11:44:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.5900		46,770.00	Client	Buy
11:57:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	117	117,000	15.5900		1,824,030.00	Client	Buy
12:03:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	55	55,000	15.5984		857,912.00	Client	Buy
12:03:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.5971		(467,913.00)	Member	Sell
12:11:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.6000		(390,000.00)	Member	Sell
12:11:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.6000		(1,170,000.00)	Member	Sell
12:11:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.6000		1,170,000.00	Member	Buy
12:19:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6082		(15,608.20)	Member	Sell
12:20:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6081		(15,608.10)	Member	Sell
12:20:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6098		(15,609.80)	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
12:20:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.6087		46,826.10	Client	Buy
12:21:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6000		15,600.00	Client	Buy
12:21:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6000		(15,600.00)	Member	Sell
12:23:36	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.5873		(3,896,825.00)	Client	Sell
12:23:36	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.5873		3,896,825.00	Member	Buy
12:41:03	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.8600		(4,758,000.00)	Member	Sell
12:41:03	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.8600		4,758,000.00	Member	Buy
12:42:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.5900		(7,795,000.00)	Member	Sell
12:42:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.5900		7,795,000.00	Member	Buy
12:42:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5900		(779,500.00)	Member	Sell
12:42:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5900		779,500.00	Member	Buy
12:45:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5873		(77,936.50)	Member	Sell
12:45:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.5873		77,936.50	Client	Buy
13:02:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.5825		15,582,500.00	Client	Buy
13:02:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.5825		(15,582,500.00)	Member	Sell
13:06:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.5855		155,855.00	Member	Buy
13:06:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5855		779,275.00	Member	Buy
13:06:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5855		(779,275.00)	Client	Sell
13:24:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	437	437,000	15.5000		6,773,500.00	Member	Buy
13:24:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	437	437,000	15.5000		(6,773,500.00)	Member	Sell
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.40	1	1,000	221	221,000	16.9285		(3,741,198.50)	Member	Sell
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.80	1	1,000	221	221,000	58.3785		(12,901,648.50)	Member	Sell
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.80	1	1,000	221	221,000	58.3785		12,901,648.50	Member	Buy
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.90	1	1,000	221	221,000	80.4845		(17,787,074.50)	Member	Sell
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.40	1	1,000	221	221,000	16.9285		3,741,198.50	Member	Buy
13:27:06	\$ / R 15/01/2016	Any day expiry	P	14.90	1	1,000	221	221,000	80.4845		17,787,074.50	Member	Buy
13:35:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6100		780,500.00	Member	Buy
13:35:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6100		(780,500.00)	Client	Sell
13:40:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	437	437,000	15.5000		(6,773,500.00)	Client	Sell
13:40:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	437	437,000	15.5000		6,773,500.00	Client	Buy
13:45:21	\$ / R 15/01/2016	Any day expiry	P	14.40	1	1,000	221	221,000	16.9285		(3,741,198.50)	Client	Sell
13:45:38	\$ / R 15/01/2016	Any day expiry	P	14.40	1	1,000	221	221,000	16.9285		3,741,198.50	Client	Buy
13:46:20	\$ / R 15/01/2016	Any day expiry	P	14.80	1	1,000	221	221,000	58.3785		12,901,648.50	Client	Buy
13:47:00	\$ / R 15/01/2016	Any day expiry	P	14.80	1	1,000	221	221,000	58.3785		(12,901,648.50)	Client	Sell
13:47:25	\$ / R 15/01/2016	Any day expiry	P	14.90	1	1,000	221	221,000	80.4845		(17,787,074.50)	Client	Sell
13:47:39	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6115		15,611.50	Member	Buy
13:47:39	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6115		(15,611.50)	Client	Sell
13:47:46	\$ / R 15/01/2016	Any day expiry	P	14.90	1	1,000	221	221,000	80.4845		17,787,074.50	Client	Buy
13:52:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6200		(15,620.00)	Client	Sell
13:52:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6200		15,620.00	Member	Buy
13:52:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6330		(3,908,250.00)	Member	Sell
13:52:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6330		3,908,250.00	Client	Buy
13:58:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6399		(78,199.50)	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
13:58:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6399		78,199.50	Member	Buy
13:58:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.6400		31,280.00	Member	Buy
14:00:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6317		(1,563,170.00)	Member	Sell
14:00:39	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6207		(1,562,070.00)	Member	Sell
14:01:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	15.6195		(1,249,560.00)	Member	Sell
14:01:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6195		(1,561,950.00)	Member	Sell
14:04:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6304		7,815,200.00	Client	Buy
14:04:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6304		(7,815,200.00)	Member	Sell
14:05:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6367		(1,563,670.00)	Member	Sell
14:05:42	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	165	165,000	15.6284		2,578,686.00	Client	Buy
14:05:42	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	85	85,000	15.6367		(1,329,119.50)	Member	Sell
14:05:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6323		(781,615.00)	Member	Sell
14:06:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6329		(1,563,290.00)	Member	Sell
14:06:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6330		(1,563,300.00)	Member	Sell
14:07:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6301		(1,563,010.00)	Member	Sell
14:07:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6310		(1,563,100.00)	Member	Sell
14:08:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6323		781,615.00	Client	Buy
14:08:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	26	26,000	15.6297		(406,372.20)	Member	Sell
14:08:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	826	826,000	15.6294		12,909,884.40	Client	Buy
14:08:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6290		7,814,500.00	Member	Buy
14:08:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6290		(7,814,500.00)	Member	Sell
14:11:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6266		(3,906,650.00)	Member	Sell
14:11:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6266		3,906,650.00	Member	Buy
14:18:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6303		(156,303.00)	Member	Sell
14:19:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6303		156,303.00	Client	Buy
14:24:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6102		780,510.00	Member	Buy
14:24:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6102		(780,510.00)	Client	Sell
14:37:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6250		(3,906,250.00)	Client	Sell
14:37:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6250		3,906,250.00	Member	Buy
14:40:51	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.6310		(31,262.00)	Client	Sell
14:40:51	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.6310		31,262.00	Member	Buy
14:53:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.6204		(468,612.00)	Client	Sell
14:53:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.6204		468,612.00	Member	Buy
15:06:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.6345		(109,441.50)	Client	Sell
15:06:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.6345		109,441.50	Member	Buy
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6499		(78,249.50)	Client	Sell
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6499		78,249.50	Member	Buy
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	15.6499		93,899.40	Member	Buy
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	15.6499		(93,899.40)	Client	Sell
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6500		(1,565,000.00)	Member	Sell
15:13:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6500		1,565,000.00	Member	Buy
15:16:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6580		782,900.00	Client	Buy
15:16:21	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6580		(782,900.00)	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
15:23:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6700		783,500.00	Member	Buy
15:23:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6700		(783,500.00)	Client	Sell
15:29:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,293	1,293,000	15.6625		20,251,612.50	Member	Buy
15:29:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6650		(1,566,500.00)	Client	Sell
15:29:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6650		1,566,500.00	Member	Buy
15:34:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6832		156,832.00	Member	Buy
15:34:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6832		(156,832.00)	Client	Sell
15:39:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6850		7,842,500.00	Client	Buy
15:39:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6850		(7,842,500.00)	Member	Sell
15:39:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6876		(7,843,800.00)	Member	Sell
15:39:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6876		7,843,800.00	Client	Buy
15:40:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	73	73,000	15.6625		(1,143,362.50)	Client	Sell
15:40:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,220	1,220,000	15.6625		(19,108,250.00)	Client	Sell
15:52:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6850		(156,850.00)	Client	Sell
15:52:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6850		156,850.00	Member	Buy
15:52:53	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6899		78,449.50	Member	Buy
15:52:53	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6899		(78,449.50)	Client	Sell
16:06:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.9475		79,737.50	Member	Buy
16:06:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.9475		(79,737.50)	Client	Sell
16:09:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6900		(156,900.00)	Client	Sell
16:09:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6900		156,900.00	Client	Buy
16:11:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6999		156,999.00	Member	Buy
16:11:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7000		(3,925,000.00)	Client	Sell
16:11:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7000		3,925,000.00	Member	Buy
16:11:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6979		15,697.90	Member	Buy
16:11:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6979		(15,697.90)	Client	Sell
16:21:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.7200		471,600.00	Client	Buy
16:21:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.7200		(471,600.00)	Client	Sell
16:21:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7200		(31,440.00)	Client	Sell
16:22:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7200		78,600.00	Client	Buy
16:22:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7200		(78,600.00)	Client	Sell
16:22:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.7200		31,440.00	Client	Buy
16:22:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7200		78,600.00	Client	Buy
16:22:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7200		(78,600.00)	Client	Sell
16:23:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7200		15,720.00	Client	Buy
16:23:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7200		(15,720.00)	Client	Sell
16:23:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	15.7200		896,040.00	Client	Buy
16:23:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	15.7200		(896,040.00)	Client	Sell
16:25:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7371		(47,211.30)	Member	Sell
16:25:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7371		47,211.30	Client	Buy
16:28:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7250		15,725.00	Member	Buy
16:28:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7250		(15,725.00)	Client	Sell
16:29:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	28	28,000	15.7345		(440,566.00)	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
16:29:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	28	28,000	15.7345		440,566.00	Client	Buy
17:11:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	15.5600		(5,446,000.00)	Client	Sell
17:11:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	120	120,000	15.5900		(1,870,800.00)	Client	Sell
<b>Total Futures</b>					<b>91</b>		<b>12,360</b>	<b>12,360,000</b>			<b>193073988.75</b>		
<b>Total Options</b>					<b>6</b>		<b>1,326</b>	<b>1,326,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>97</b>		<b>13,686</b>	<b>13,686,000</b>			<b>261,933,831.75</b>		
12:23:36	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	3	300,000	15.5868		4,676,040.00	Member	Buy
12:23:36	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	3	300,000	15.5868		(4,676,040.00)	Member	Sell
12:23:36	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	3	300,000	15.8565		4,756,950.00	Member	Buy
12:23:36	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	3	300,000	15.8565		(4,756,950.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>6</b>	<b>600,000</b>			<b>9432990.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>6</b>	<b>600,000</b>			<b>9,432,990.00</b>		
9:10:31	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.0700		(23,070.00)	Client	Sell
9:10:31	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.0700		23,070.00	Client	Buy
9:14:48	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	199	199,000	23.0726		(4,591,447.40)	Member	Sell
9:14:48	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	199	199,000	23.0726		4,591,447.40	Client	Buy
9:21:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.0467		(2,304,670.00)	Member	Sell
9:21:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.0467		2,304,670.00	Client	Buy
10:39:09	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.0913		230,913.00	Member	Buy
10:39:09	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.0913		(230,913.00)	Client	Sell
10:52:50	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.1170		2,311,700.00	Member	Buy
10:52:50	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.1170		(2,311,700.00)	Client	Sell
12:02:20	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.1512		(23,151.20)	Member	Sell
12:02:20	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.1512		23,151.20	Client	Buy
12:19:58	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.1513		(23,151.30)	Member	Sell
12:19:58	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.1513		23,151.30	Client	Buy
12:49:17	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	23.1170		(115,585.00)	Member	Sell
12:49:17	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	23.1170		115,585.00	Client	Buy
15:13:44	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.1600		1,158,000.00	Member	Buy
15:13:44	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.1600		(1,158,000.00)	Client	Sell
15:14:53	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.1700		(1,158,500.00)	Client	Sell
15:14:53	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.1700		1,158,500.00	Member	Buy
16:08:57	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.2400		2,324,000.00	Member	Buy
16:08:57	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	23.2400		(2,324,000.00)	Client	Sell
16:33:25	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.3200		23,320.00	Member	Buy
16:33:25	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	23.3200		(23,320.00)	Client	Sell
16:40:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	23.3614		(4,672,280.00)	Member	Sell
16:40:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	23.3614		4,672,280.00	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
16:54:45	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.3229		233,229.00	Member	Buy
16:54:45	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	23.3229		(233,229.00)	Client	Sell
16:57:19	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	23.3602		(467,204.00)	Member	Sell
16:57:19	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	23.3602		467,204.00	Client	Buy
16:58:51	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.3400		(1,167,000.00)	Member	Sell
16:58:51	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.3400		1,167,000.00	Client	Buy
16:59:08	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.3350		1,166,750.00	Client	Buy
16:59:08	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	23.3350		(1,166,750.00)	Member	Sell
<b>Total Futures</b>					<b>17</b>		<b>948</b>	<b>948,000</b>			<b>21993970.90</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>17</b>		<b>948</b>	<b>948,000</b>			<b>21,993,970.90</b>		
9:23:47	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.0311		(85,155.50)	Member	Sell
9:23:47	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.0311		85,155.50	Client	Buy
10:08:40	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0400		(17,040.00)	Client	Sell
10:08:40	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0400		17,040.00	Member	Buy
10:39:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.0633		170,633.00	Member	Buy
12:19:52	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0893		(17,089.30)	Member	Sell
12:19:52	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0893		17,089.30	Client	Buy
12:23:36	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.4038		2,175,475.00	Member	Buy
12:23:36	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.4038		(2,175,475.00)	Member	Sell
12:23:36	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.0608		2,132,600.00	Member	Buy
12:23:36	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.0608		(2,132,600.00)	Member	Sell
12:43:29	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.0610		(2,132,625.00)	Member	Sell
12:43:29	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	17.0610		2,132,625.00	Member	Buy
12:53:41	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	17.3757		1,737,570.00	Member	Buy
12:53:41	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	17.3757		(1,737,570.00)	Member	Sell
13:24:37	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	49	49,000	16.9767		831,858.30	Member	Buy
13:24:37	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	49	49,000	16.9767		(831,858.30)	Member	Sell
13:37:46	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	49	49,000	16.9767		(831,858.30)	Client	Sell
13:38:08	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	49	49,000	16.9767		831,858.30	Client	Buy
13:59:12	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.0985		170,985.00	Member	Buy
15:40:35	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.1414		171,414.00	Member	Buy
15:40:35	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	17.1010		(513,030.00)	Client	Sell
16:16:13	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2296		172,296.00	Client	Buy
16:16:13	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2296		(172,296.00)	Member	Sell
16:41:26	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2300		(17,230.00)	Client	Sell
16:41:26	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.2300		17,230.00	Member	Buy
16:56:06	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2012		86,006.00	Member	Buy
16:56:06	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2012		(86,006.00)	Client	Sell
16:56:31	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.2338		(344,676.00)	Member	Sell
16:56:31	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.2338		344,676.00	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
<b>Total Futures</b>					<b>15</b>		<b>646</b>	<b>646,000</b>			<b>11094510.40</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>15</b>		<b>646</b>	<b>646,000</b>			<b>11,094,510.40</b>		
11:18:10	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3164		282,910.00	Member	Buy
11:18:10	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.3164		(282,910.00)	Client	Sell
13:24:37	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	162	162,000	11.2582		(1,823,828.40)	Member	Sell
13:24:37	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	162	162,000	11.2582		1,823,828.40	Member	Buy
13:41:09	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	162	162,000	11.2582		1,823,828.40	Client	Buy
13:41:26	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	162	162,000	11.2582		(1,823,828.40)	Client	Sell
<b>Total Futures</b>					<b>3</b>		<b>349</b>	<b>349,000</b>			<b>3930566.80</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>3</b>		<b>349</b>	<b>349,000</b>			<b>3,930,566.80</b>		
<b>Total Futures</b>					<b>128</b>		<b>14,309</b>	<b>14,903,000</b>			<b>239526026.85</b>		
<b>Total Options</b>					<b>6</b>		<b>1,326</b>	<b>1,326,000</b>			<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>134</b>		<b>15,635</b>	<b>16,229,000</b>			<b>308,385,869.85</b>		