



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 16/07/2014

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
8:44:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	163	163,000	10.8373		(1,766,479.90)	Client	Sell
8:44:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	163	163,000	10.8373		1,766,479.90	Member	Buy
8:53:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7600		(1,076,000.00)	Member	Sell
9:16:38	\$ / R 30/07/2014	Any day expiry	C	10.71	1	1,000	14,000	14,000,000	99.3600		(1,391,040,000.00)	Member	Sell
9:16:38	\$ / R 30/07/2014	Any day expiry	C	10.71	1	1,000	14,000	14,000,000	99.3600		1,391,040,000.00	Client	Buy
9:21:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	10.8100		1,351,250.00	Member	Buy
9:37:30	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8132		(540,660.00)	Member	Sell
9:41:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8062		1,080,620.00	Member	Buy
9:41:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8062		(1,080,620.00)	Client	Sell
10:01:28	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7600		(1,076,000.00)	Member	Sell
10:01:28	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7600		1,076,000.00	Client	Buy
10:12:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2,200	2,200,000	10.8303		23,826,660.00	Member	Buy
10:12:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.8303		(21,660,600.00)	Client	Sell
10:13:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8052		(10,805.20)	Member	Sell
10:13:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8052		10,805.20	Client	Buy
10:13:40	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.8303		(2,166,060.00)	Client	Sell
10:25:35	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7987		5,399,350.00	Member	Buy
10:25:35	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7987		(5,399,350.00)	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
10:36:54	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.9702		65,821.20	Member	Buy
10:36:54	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.9702		(65,821.20)	Client	Sell
10:37:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.7958		75,570.60	Member	Buy
10:37:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.7958		(75,570.60)	Client	Sell
10:50:28	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.7904		(64,742.40)	Client	Sell
10:57:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	10.7888		(1,348,600.00)	Member	Sell
11:00:27	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	10.7888		(1,348,600.00)	Member	Sell
11:00:41	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.7870		(4,854,150.00)	Member	Sell
11:00:41	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.7870		4,854,150.00	Member	Buy
11:10:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7840		(5,392,000.00)	Member	Sell
11:10:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7840		5,392,000.00	Member	Buy
11:27:01	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	493	493,000	10.7984		5,323,611.20	Member	Buy
11:27:01	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	493	493,000	10.7984		(5,323,611.20)	Member	Sell
11:38:25	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.8050		(64,830.00)	Client	Sell
11:43:42	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	44	44,000	10.8085		(475,574.00)	Member	Sell
11:43:42	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8106		1,081,060.00	Client	Buy
11:49:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8132		(21,626.40)	Member	Sell
11:49:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8132		21,626.40	Client	Buy
12:21:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.8043		1,620,645.00	Member	Buy
12:23:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.7935		1,619,025.00	Member	Buy
12:23:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	150	150,000	10.7935		(1,619,025.00)	Client	Sell
12:40:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7963		539,815.00	Member	Buy
12:40:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7963		(539,815.00)	Client	Sell
13:05:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,989	1,989,000	10.7925		(21,466,282.50)	Member	Sell
13:05:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,989	1,989,000	10.7925		21,466,282.50	Member	Buy
13:10:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,989	1,989,000	10.7825		21,446,392.50	Member	Buy
13:10:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.8038		378,133.00	Member	Buy
13:10:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.8038		(378,133.00)	Client	Sell
13:10:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8087		(540,435.00)	Member	Sell
13:10:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8087		540,435.00	Client	Buy
13:12:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,989	1,989,000	10.7825		21,446,392.50	Member	Buy
13:12:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,989	1,989,000	10.7825		(21,446,392.50)	Client	Sell
13:24:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	265	265,000	10.8011		2,862,291.50	Member	Buy
13:24:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	265	265,000	10.8011		(2,862,291.50)	Member	Sell
15:03:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7911		(21,582.20)	Member	Sell
15:03:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7911		21,582.20	Client	Buy
15:04:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	359	359,000	10.7888		(3,873,179.20)	Member	Sell
15:04:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7888		(21,577.60)	Member	Sell
15:04:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7888		21,577.60	Client	Buy
15:06:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.7823		(43,129.20)	Member	Sell
15:06:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.7823		43,129.20	Client	Buy
15:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7790		(21,558.00)	Member	Sell
15:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7790		21,558.00	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
15:33:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	265	265,000	10.7750		2,855,375.00	Member	Buy
15:33:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	265	265,000	10.7750		(2,855,375.00)	Member	Sell
15:34:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7721		(269,302.50)	Client	Sell
15:34:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7721		269,302.50	Client	Buy
16:49:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7750		(107,750.00)	Client	Sell
16:49:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7750		107,750.00	Member	Buy
16:51:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7803		(5,390,150.00)	Member	Sell
16:51:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7803		5,390,150.00	Member	Buy
17:07:49	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.7888		(4,315,520.00)	Member	Sell
17:07:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	215	215,000	10.7888		2,319,592.00	Client	Buy
17:07:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	215	215,000	10.7888		(2,319,592.00)	Member	Sell
17:07:59	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	10.8100		(1,351,250.00)	Client	Sell
17:07:59	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	10.8100		1,351,250.00	Member	Buy
18:01:26	\$ / R 16/07/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	10.6773		53,386,500.00	Member	Buy
18:01:26	\$ / R 16/07/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	10.6773		(53,386,500.00)	Client	Sell
Total Futures					37		16,990	16,989,500			182 836 362.05		
Total Options					1		14,000	14,000,000			1 391 040 000.00		
Total for \$ / R Any day expiry					38		30,990	30,989,500			1,573,876,362.05		
10:07:07	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7971		10,797,100.00	Member	Buy
10:07:07	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7971		(10,797,100.00)	Member	Sell
10:25:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7980		10,798,000.00	Member	Buy
10:25:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7980		(10,798,000.00)	Member	Sell
10:26:08	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7982		5,399,100.00	Member	Buy
10:26:08	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7982		5,399,100.00	Member	Buy
10:26:08	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7982		(5,399,100.00)	Member	Sell
10:26:08	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7982		(5,399,100.00)	Member	Sell
10:26:27	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7972		10,797,200.00	Member	Buy
10:26:27	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7972		(10,797,200.00)	Member	Sell
11:15:25	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7834		5,391,700.00	Member	Buy
11:15:25	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7834		(5,391,700.00)	Member	Sell
11:27:01	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7989		5,399,450.00	Member	Buy
11:27:01	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7989		(5,399,450.00)	Member	Sell
11:46:41	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9861		(5,493,050.00)	Member	Sell
11:46:41	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9861		5,493,050.00	Member	Buy
11:52:10	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9821		(5,491,050.00)	Member	Sell
11:52:10	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9821		5,491,050.00	Member	Buy
12:12:01	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	11	1,100,000	10.8075		(11,888,250.00)	Member	Sell
12:12:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	10.8075		(6,484,500.00)	Member	Sell
12:12:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	10.8075		6,484,500.00	Client	Buy
12:12:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.8075		(5,403,750.00)	Member	Sell
12:12:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.8075		5,403,750.00	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
13:38:46	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.8091		5,404,550.00	Member	Buy
13:38:46	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.8091		(5,404,550.00)	Member	Sell
14:13:01	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7942		5,397,100.00	Member	Buy
14:13:01	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7942		(5,397,100.00)	Member	Sell
16:51:51	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7808		(5,390,400.00)	Member	Sell
16:51:51	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7808		5,390,400.00	Member	Buy
Total Futures					15		92	9,150,000			98 990 175.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					15		92	9,150,000			98,990,175.00		
10:30:04	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.4852		4,621,300.00	Member	Buy
10:30:04	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.4852		(4,621,300.00)	Member	Sell
10:30:06	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.4766		(55,429.80)	Member	Sell
10:30:06	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.4766		55,429.80	Client	Buy
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5040		4,626,000.00	Member	Buy
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5070		4,626,750.00	Member	Buy
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	18.5069		9,253,450.00	Member	Buy
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5040		(4,626,000.00)	Member	Sell
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5070		(4,626,750.00)	Member	Sell
11:43:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	18.5069		(9,253,450.00)	Member	Sell
15:08:13	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.4656		(92,328.00)	Member	Sell
15:08:13	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.4656		92,328.00	Client	Buy
Total Futures					6		1,258	1,258,000			23 275 257.80		
Total Options													
Total for £ / R Foreign Exchange Future					6		1,258	1,258,000			23,275,257.80		
8:44:55	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	14.7222		(132,499.80)	Client	Sell
8:44:55	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	14.7222		132,499.80	Member	Buy
11:43:55	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6391		7,319,550.00	Member	Buy
11:43:55	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6391		(7,319,550.00)	Member	Sell
13:05:16	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	995	995,000	14.6260		14,552,870.00	Member	Buy
13:05:16	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	995	995,000	14.6260		(14,552,870.00)	Member	Sell
13:10:06	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	995	995,000	14.6360		(14,562,820.00)	Member	Sell
13:13:19	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	995	995,000	14.6360		14,562,820.00	Client	Buy
13:13:19	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	995	995,000	14.6360		(14,562,820.00)	Member	Sell
Total Futures					5		2,997	2,996,500			43 849 149.80		
Total Options													
Total for € / R Foreign Exchange Future					5		2,997	2,996,500			43,849,149.80		
13:26:59	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2583		(61,549.80)	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
13:26:59	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2583		61,549.80	Client	Buy
16:56:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2592		61,555.20	Member	Buy
16:56:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2592		(61,555.20)	Member	Sell
Total Futures					2		12	12,000			123 105.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		12	12,000			123,105.00		
Total Futures					64		21,348	30,406,000			349 074 049.65		
Total Options					1		14,000	14,000,000			1 391 040 000.00		
Grand Total for all Instruments					65		35,348	44,406,000			1,740,114,049.65		