



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 23/12/2014

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
8:38:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.7950		1,769,250.00	Member	Buy
8:43:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7355		23,471.00	Member	Buy
8:43:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7355		(23,471.00)	Member	Sell
8:45:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6755		(2,335,100.00)	Member	Sell
8:50:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6755		(2,335,100.00)	Member	Sell
8:50:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6755		2,335,100.00	Client	Buy
8:50:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.7950		1,769,250.00	Member	Buy
8:50:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.7950		(1,769,250.00)	Client	Sell
9:13:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7325		11,732,500.00	Member	Buy
9:17:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	600	600,000	11.7270		7,036,200.00	Client	Buy
9:17:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	600	600,000	11.7270		(7,036,200.00)	Member	Sell
9:27:34	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7225		11,722,500.00	Member	Buy
9:36:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7147		(292,867.50)	Client	Sell
9:36:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7147		292,867.50	Member	Buy
9:39:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7116		(409,906.00)	Client	Sell
9:39:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7116		409,906.00	Member	Buy
9:51:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7187		(292,967.50)	Member	Sell
9:51:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7187		292,967.50	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
10:25:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7153		117,153.00	Member	Buy
10:25:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7153		(117,153.00)	Client	Sell
10:45:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7231		117,231.00	Member	Buy
10:45:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7231		(117,231.00)	Client	Sell
11:00:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7225		(5,861,250.00)	Client	Sell
11:00:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7225		5,861,250.00	Member	Buy
11:00:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7225		5,861,250.00	Member	Buy
11:00:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7225		(5,861,250.00)	Client	Sell
11:33:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7300		117,300.00	Client	Buy
11:33:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7300		(117,300.00)	Member	Sell
11:34:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7247		(23,449.40)	Client	Sell
11:34:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7247		23,449.40	Member	Buy
12:11:40	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7300		(2,932,500.00)	Member	Sell
12:11:40	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7300		2,932,500.00	Client	Buy
13:45:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.7337		(352,011.00)	Client	Sell
13:45:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.7337		352,011.00	Member	Buy
14:24:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	102	102,000	11.7362		(1,197,092.40)	Member	Sell
14:55:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	102	102,000	11.7362		1,197,092.40	Client	Buy
14:55:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	102	102,000	11.7362		(1,197,092.40)	Member	Sell
14:56:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.7470		881,025.00	Client	Buy
14:56:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.7470		(881,025.00)	Member	Sell
15:12:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7529		(35,258.70)	Member	Sell
15:12:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7529		35,258.70	Client	Buy
15:15:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7600		(23,520.00)	Client	Sell
15:15:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7600		23,520.00	Member	Buy
15:30:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7716		(23,543,200.00)	Member	Sell
15:56:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7816		23,563,200.00	Client	Buy
15:56:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7816		(23,563,200.00)	Member	Sell
16:01:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	51	51,000	11.7782		(600,688.20)	Member	Sell
16:06:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7702		(23,540.40)	Member	Sell
16:06:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7702		23,540.40	Member	Buy
16:31:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7799		235,598.00	Member	Buy
16:31:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7799		(235,598.00)	Client	Sell
16:40:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8000		(23,600.00)	Client	Sell
16:40:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8000		23,600.00	Client	Buy
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	250	250,000	325.0000		(81,250,000.00)	Member	Sell
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,250	1,250,000	325.0000		406,250,000.00	Client	Buy
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	500	500,000	325.0000		162,500,000.00	Client	Buy
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	500	500,000	325.0000		(162,500,000.00)	Member	Sell
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,250	1,250,000	325.0000		(406,250,000.00)	Member	Sell
16:47:51	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	250	250,000	325.0000		81,250,000.00	Client	Buy
16:50:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8054		(23,610.80)	Member	Sell
16:50:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8054		23,610.80	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
17:16:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	51	51,000	11.7782		(600,688.20)	Member	Sell
17:16:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	51	51,000	11.7782		600,688.20	Client	Buy
18:01:58	\$ / R 23/12/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	11.6449		(58,224,500.00)	Client	Sell
18:01:58	\$ / R 23/12/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	11.6449		58,224,500.00	Member	Buy
<b>Total Futures</b>					<b>30</b>		<b>11,860</b>	<b>11,859,500</b>			<b>138 823 705.20</b>		
<b>Total Options</b>					<b>3</b>		<b>2,000</b>	<b>2,000,000</b>			<b>650 000 000.00</b>		
<b>Total for \$ / R Any day expiry</b>					<b>33</b>		<b>13,860</b>	<b>13,859,500</b>			<b>788,823,705.20</b>		
12:11:40	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	11.7195		(11,719,500.00)	Member	Sell
12:11:40	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	40	4,000,000	11.7195		46,878,000.00	Client	Buy
12:11:40	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	40	4,000,000	11.7195		(46,878,000.00)	Member	Sell
12:11:40	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	11.7195		11,719,500.00	Client	Buy
15:02:06	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	11.7463		(11,746,300.00)	Member	Sell
15:02:06	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	11.7463		11,746,300.00	Member	Buy
<b>Total Futures</b>					<b>3</b>		<b>60</b>	<b>6,000,000</b>			<b>70 343 800.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>3</b>		<b>60</b>	<b>6,000,000</b>			<b>70,343,800.00</b>		
14:22:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.2267		(91,133.50)	Member	Sell
14:22:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.2267		91,133.50	Client	Buy
14:56:23	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.2300		36,460.00	Member	Buy
14:56:23	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.2300		(36,460.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>7</b>	<b>7,000</b>			<b>127 593.50</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>7</b>	<b>7,000</b>			<b>127,593.50</b>		
13:51:30	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3493		143,493.00	Member	Buy
13:51:30	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3493		(143,493.00)	Client	Sell
15:15:00	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3700		143,700.00	Member	Buy
15:15:00	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3700		(143,700.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>20</b>	<b>20,000</b>			<b>287 193.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>20</b>	<b>20,000</b>			<b>287,193.00</b>		
10:07:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4614		(9,461.40)	Member	Sell
10:07:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.4614		9,461.40	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
Total Futures					1		1	1,000			9,461.40		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		1	1,000			9,461.40		
Total Futures					38		11,948	17,887,500			209,591,753.10		
Total Options					3		2,000	2,000,000			650,000,000.00		
<b>Grand Total for all Instruments</b>					<b>41</b>		<b>13,948</b>	<b>19,887,500</b>			<b>859,591,753.10</b>		