



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 18/02/2015

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
8:33:21	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.9010		(3,570,300.00)	Member	Sell
8:48:29	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	119	119,000	11.6898		1,391,086.20	Member	Buy
8:51:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	119	119,000	11.6898		(1,391,086.20)	Client	Sell
9:03:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	99	99,000	11.7488		(1,163,131.20)	Member	Sell
9:08:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7320		(11,732.00)	Member	Sell
9:08:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7320		11,732.00	Member	Buy
9:14:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7379		(117,379.00)	Client	Sell
9:14:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7379		117,379.00	Member	Buy
9:15:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7400		(58,700.00)	Client	Sell
9:15:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7400		58,700.00	Member	Buy
9:25:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7574		(11,757.40)	Member	Sell
9:25:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7574		11,757.40	Client	Buy
9:27:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7410		2,935,250.00	Member	Buy
9:28:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7330		2,933,250.00	Member	Buy
9:28:56	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7330		(2,933,250.00)	Client	Sell
9:33:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.9010		3,570,300.00	Client	Buy
9:38:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9180		5,959,000.00	Member	Buy
9:45:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7600		(58,800.00)	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
9:45:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.7600		882,000.00	Member	Buy
9:45:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7600		58,800.00	Member	Buy
9:49:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7700		(23,540.00)	Client	Sell
9:49:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7700		23,540.00	Client	Buy
9:51:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7607		(117,607.00)	Member	Sell
9:51:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7607		117,607.00	Member	Buy
9:52:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7800		(23,560.00)	Client	Sell
9:52:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7700		(35,310.00)	Client	Sell
9:52:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7800		23,560.00	Member	Buy
9:52:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7700		35,310.00	Member	Buy
9:54:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7732		412,062.00	Member	Buy
9:58:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7928		(58,964,000.00)	Member	Sell
9:58:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7928		(11,792,800.00)	Member	Sell
10:04:52	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7928		58,964,000.00	Client	Buy
10:10:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7928		11,792,800.00	Client	Buy
10:15:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7600		(11,760.00)	Client	Sell
10:15:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7600		11,760.00	Client	Buy
10:47:58	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	12.1000		169,400.00	Client	Buy
10:59:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7453		11,745.30	Member	Buy
10:59:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7453		(11,745.30)	Client	Sell
11:11:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7407		(11,740.70)	Member	Sell
11:11:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7407		11,740.70	Member	Buy
11:50:24	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9254		5,962,700.00	Member	Buy
12:04:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.9338		(1,193,380.00)	Member	Sell
12:04:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.9338		1,193,380.00	Client	Buy
12:13:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.7576		8,818,200.00	Member	Buy
12:15:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7570		11,757.00	Member	Buy
12:15:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7570		(11,757.00)	Client	Sell
12:22:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7612		35,283.60	Member	Buy
12:22:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7612		(35,283.60)	Client	Sell
12:24:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	380	380,000	11.7626		4,469,788.00	Member	Buy
12:27:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.7640		(352,920.00)	Member	Sell
12:54:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7591		11,759.10	Member	Buy
12:54:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7591		(11,759.10)	Client	Sell
13:02:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7685		(58,842,500.00)	Member	Sell
13:02:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7685		(11,768,500.00)	Member	Sell
13:07:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7685		58,842,500.00	Client	Buy
13:08:15	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9338		(11,933,800.00)	Client	Sell
13:36:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,124	1,124,000	11.7610		13,219,364.00	Member	Buy
13:37:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,124	1,124,000	11.7610		(13,219,364.00)	Client	Sell
13:38:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7661		(294,152.50)	Member	Sell
13:38:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	55	55,000	11.7650		(647,075.00)	Member	Sell
13:42:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7685		11,768,500.00	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
13:57:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7580		35,274.00	Member	Buy
13:57:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7580		(35,274.00)	Client	Sell
14:55:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7560		(47,024.00)	Client	Sell
14:55:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7560		47,024.00	Member	Buy
15:04:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7405		35,221.50	Member	Buy
15:04:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7405		(35,221.50)	Client	Sell
15:05:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7460		293,650.00	Member	Buy
15:05:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7460		(293,650.00)	Member	Sell
15:10:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7364		35,209.20	Member	Buy
15:10:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7364		(35,209.20)	Client	Sell
15:26:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	99	99,000	11.7186		(1,160,141.40)	Member	Sell
15:26:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	99	99,000	11.7186		1,160,141.40	Client	Buy
15:30:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9092		(59,546.00)	Member	Sell
15:30:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9092		59,546.00	Member	Buy
15:30:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7364		(58,682.00)	Member	Sell
15:30:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7364		58,682.00	Client	Buy
15:36:50	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1,700	1,700,000	12.2510		20,826,700.00	Client	Buy
15:36:50	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	1,700	1,700,000	12.2510		(20,826,700.00)	Member	Sell
15:38:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7447		2,348,940.00	Member	Buy
15:38:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7447		(2,348,940.00)	Member	Sell
15:38:04	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1091		2,421,820.00	Member	Buy
15:38:04	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1091		(2,421,820.00)	Member	Sell
15:38:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7447		(3,523,410.00)	Member	Sell
15:38:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7447		3,523,410.00	Member	Buy
15:42:15	\$ / R 13/05/2015	Any day expiry		0.00	1	1,000	8,000	8,000,000	11.8495		(94,796,000.00)	Client	Sell
15:42:15	\$ / R 13/05/2015	Any day expiry		0.00	1	1,000	8,000	8,000,000	11.8495		94,796,000.00	Member	Buy
15:56:39	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1028		2,420,560.00	Member	Buy
15:56:39	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1028		(2,420,560.00)	Member	Sell
15:58:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.9338		3,580,140.00	Client	Buy
15:58:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	700	700,000	11.9338		8,353,660.00	Client	Buy
16:10:52	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30,000	30,000,000	11.9292		(357,876,000.00)	Client	Sell
16:10:52	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30,000	30,000,000	11.9292		357,876,000.00	Member	Buy
16:25:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7548		(1,175,480.00)	Member	Sell
16:25:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7548		1,175,480.00	Client	Buy
16:32:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7500		(117,500.00)	Client	Sell
16:32:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7500		117,500.00	Member	Buy
16:47:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	11.9200		(19,072,000.00)	Member	Sell
16:54:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	34,000	34,000,000	11.9150		(405,110,000.00)	Client	Sell
16:54:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	34,000	34,000,000	11.9150		405,110,000.00	Member	Buy
16:57:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9254		(5,962,700.00)	Client	Sell
16:58:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,240	1,240,000	11.7597		(14,582,028.00)	Client	Sell
16:58:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	12.1000		(169,400.00)	Client	Sell
16:59:11	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	11.9200		19,072,000.00	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
16:59:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7454		(35,236.20)	Member	Sell
17:01:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7454		35,236.20	Client	Buy
Total Futures					53		93,634	93,633,500			1 113 999 708.95		
Total Options													
Total for \$ / R Foreign Exchange Future					53		93,634	93,633,500			1,113,999,708.95		
15:30:07	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7385		(8,216,950.00)	Member	Sell
15:30:07	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7385		8,216,950.00	Member	Buy
15:30:41	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9110		8,337,700.00	Member	Buy
15:30:41	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7340		8,213,800.00	Member	Buy
15:30:41	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7340		(8,213,800.00)	Member	Sell
15:30:41	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9110		(8,337,700.00)	Member	Sell
15:38:04	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.9224		3,576,720.00	Member	Buy
15:38:04	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.7455		3,523,650.00	Member	Buy
15:38:04	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.9224		(3,576,720.00)	Member	Sell
15:38:04	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.7455		(3,523,650.00)	Member	Sell
Total Futures					5		27	2,700,000			31 868 820.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					5		27	2,700,000			31,868,820.00		
11:59:55	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.1358		90,679.00	Member	Buy
11:59:55	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.1358		(90,679.00)	Client	Sell
14:33:09	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	12	12,000	18.6772		224,126.40	Member	Buy
14:33:09	£ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	12	12,000	18.6772		(224,126.40)	Client	Sell
Total Futures					2		17	17,000			314 805.40		
Total Options													
Total for £ / R Foreign Exchange Future					2		17	17,000			314,805.40		
10:18:57	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.6128		(95,289.60)	Member	Sell
10:18:57	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.3985		93,789.50	Client	Buy
10:18:57	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.3985		(93,789.50)	Member	Sell
10:18:57	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.6128		95,289.60	Member	Buy
16:47:36	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.5870		(13,587,000.00)	Member	Sell
16:59:16	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.5870		13,587,000.00	Client	Buy
Total Futures					3		1,014	1,014,000			13 776 079.10		
Total Options													
Total for € / R Foreign Exchange Future					3		1,014	1,014,000			13,776,079.10		
9:47:05	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.1988		9,198.80	Client	Buy

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9:47:05	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.1988		(9,198.80)	Member	Sell
13:28:26	AU\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3485		(93,485.00)	Member	Sell
13:28:26	AU\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3485		93,485.00	Client	Buy
16:52:45	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.1289		(365,156.00)	Member	Sell
16:52:45	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.1289		365,156.00	Client	Buy
Total Futures					3		51	51,000			467 839.80		
Total Options													
Total for AU\$ / R Foreign Exchange Future					3		51	51,000			467,839.80		
Total Futures					66		94,743	97,415,500			1 160 427 253.25		
Total Options													
Grand Total for all Instruments					66		94,743	97,415,500			1,160,427,253.25		