



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 31/12/2014

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
8:19:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7240		(1,172,400.00)	Client	Sell
8:19:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7240		1,172,400.00	Member	Buy
9:41:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7178		(292,945.00)	Client	Sell
9:41:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7178		292,945.00	Member	Buy
10:02:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	36	36,000	11.7200		(421,920.00)	Member	Sell
10:02:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	36	36,000	11.7200		421,920.00	Client	Buy
10:02:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7202		58,601.00	Client	Buy
10:02:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7202		(58,601.00)	Member	Sell
10:03:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7221		(175,831.50)	Client	Sell
10:03:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7221		175,831.50	Client	Buy
10:17:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7150		(11,715.00)	Member	Sell
10:17:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7150		11,715.00	Client	Buy
10:17:56	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9013		(119,013.00)	Member	Sell
10:17:56	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9013		119,013.00	Client	Buy
10:18:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7060		(46,824.00)	Member	Sell
10:18:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7060		46,824.00	Client	Buy
10:18:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7000		58,500.00	Client	Buy
10:18:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7000		(58,500.00)	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
10:19:58	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	13	13,000	11.6978		152,071.40	Client	Buy
10:19:58	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	13	13,000	11.6978		(152,071.40)	Client	Sell
10:20:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	87	87,000	11.7000		(1,017,900.00)	Member	Sell
10:20:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	87	87,000	11.7000		1,017,900.00	Client	Buy
11:08:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7072		(11,707.20)	Member	Sell
11:08:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7072		11,707.20	Client	Buy
11:50:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7108		(234,216.00)	Member	Sell
11:50:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7108		234,216.00	Client	Buy
Total Futures					13		322	322,000			3 773 644.10		
Total Options													
Total for \$ / R Foreign Exchange Future					13		322	322,000			3,773,644.10		
8:19:20	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.2030		(1,820,300.00)	Client	Sell
8:19:20	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.2030		1,820,300.00	Member	Buy
Total Futures					1		100	100,000			1 820 300.00		
Total Options													
Total for £ / R Foreign Exchange Future					1		100	100,000			1,820,300.00		
10:01:31	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2535		(1,425,350.00)	Member	Sell
10:01:31	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2535		1,425,350.00	Client	Buy
11:12:30	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2420		498,470.00	Client	Buy
11:12:30	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2420		(498,470.00)	Member	Sell
11:28:55	€ / R 16/03/2015	Foreign Exchange Future	P	14.25	1	1,000	20,000	20,000,000	321.6200		6,432,400,000.00	Member	Buy
11:49:13	€ / R 16/03/2015	Foreign Exchange Future	P	14.25	1	1,000	20,000	20,000,000	319.6200		6,392,400,000.00	Member	Buy
11:49:13	€ / R 16/03/2015	Foreign Exchange Future	P	14.25	1	1,000	20,000	20,000,000	319.6200		(6,392,400,000.00)	Client	Sell
Total Futures					2		135	135,000			1 923 820.00		
Total Options					2		30,000	30,000,000			9 608 600 000.00		
Total for € / R Foreign Exchange Future					4		30,135	30,135,000			9,610,523,820.00		
Total Futures					16		557	557,000			7 517 764.10		
Total Options					2		30,000	30,000,000			9 608 600 000.00		
Grand Total for all Instruments					18		30,557	30,557,000			9,616,117,764.10		