



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 04/08/2014

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
9:08:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	114	114,000	10.7900		(1,230,060.00)	Member	Sell
9:08:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	104	104,000	10.7900		(1,122,160.00)	Member	Sell
9:08:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.7900		(129,480.00)	Member	Sell
9:10:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7500		10,750.00	Client	Buy
9:10:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7500		(10,750.00)	Member	Sell
9:23:14	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7600		538,000.00	Member	Buy
9:38:02	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.7669		4,845,105.00	Member	Buy
9:38:02	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.7669		(4,845,105.00)	Member	Sell
9:43:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	950	950,000	10.7620		10,223,900.00	Member	Buy
9:43:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	950	950,000	10.7620		(10,223,900.00)	Member	Sell
9:44:39	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	32	32,000	10.7529		344,092.80	Client	Buy
9:44:39	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	32	32,000	10.7529		(344,092.80)	Member	Sell
9:57:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7400		(537,000.00)	Member	Sell
10:02:49	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7403		537,015.00	Member	Buy
10:03:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7403		537,015.00	Member	Buy
10:03:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7403		(537,015.00)	Client	Sell
10:07:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7405		107,405.00	Client	Buy
10:07:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7405		(107,405.00)	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
11:03:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9104		(5,455,200.00)	Member	Sell
11:07:40	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9510		(5,475,500.00)	Client	Sell
11:07:40	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9510		5,475,500.00	Member	Buy
11:31:07	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	5,000	5,000,000	131.5600		657,800,000.00	Member	Buy
11:33:36	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	5,000	5,000,000	121.5600		607,800,000.00	Member	Buy
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7439		5,371,950.00	Member	Buy
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7439		(5,371,950.00)	Member	Sell
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	1,125	1,125,000	121.5600		(136,755,000.00)	Client	Sell
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	2,350	2,350,000	121.5600		(285,666,000.00)	Client	Sell
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	1,300	1,300,000	121.5600		(158,028,000.00)	Client	Sell
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	1,125	1,125,000	121.5600		136,755,000.00	Member	Buy
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	225	225,000	121.5600		(27,351,000.00)	Client	Sell
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	1,300	1,300,000	121.5600		158,028,000.00	Member	Buy
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	2,350	2,350,000	121.5600		285,666,000.00	Member	Buy
11:40:54	\$ / R 15/09/2014	Foreign Exchange Future	C	10.73	1	1,000	225	225,000	121.5600		27,351,000.00	Member	Buy
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7457		(10,745,700.00)	Member	Sell
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7457		(10,745,700.00)	Member	Sell
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7453		(537,265.00)	Member	Sell
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7453		537,265.00	Member	Buy
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7457		10,745,700.00	Member	Buy
11:41:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7457		10,745,700.00	Member	Buy
11:59:30	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7573		1,075,730.00	Member	Buy
12:04:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7581		107,581.00	Member	Buy
12:04:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7581		(107,581.00)	Client	Sell
13:03:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7638		(5,381,900.00)	Member	Sell
13:03:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7638		5,381,900.00	Member	Buy
13:10:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7589		5,379,450.00	Member	Buy
13:10:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7589		(5,379,450.00)	Member	Sell
13:19:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7502		(10,750,200.00)	Client	Sell
13:19:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7502		10,750,200.00	Member	Buy
13:33:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.7540		(4,301,600.00)	Member	Sell
13:33:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.7540		4,301,600.00	Member	Buy
13:33:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7530		(5,376,500.00)	Member	Sell
13:33:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7530		5,376,500.00	Member	Buy
13:40:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7584		5,379,200.00	Member	Buy
13:40:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7584		(5,379,200.00)	Member	Sell
14:00:56	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7649		5,382,450.00	Member	Buy
14:00:56	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7649		(5,382,450.00)	Member	Sell
14:03:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.7650		807,375.00	Member	Buy
14:03:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.7650		(807,375.00)	Client	Sell
14:28:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7600		5,380,000.00	Member	Buy
14:28:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7600		(5,380,000.00)	Member	Sell
14:30:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7575		5,378,750.00	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
14:30:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7575		(5,378,750.00)	Member	Sell
15:12:36	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7501		(21,500.20)	Client	Sell
15:12:36	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7501		21,500.20	Member	Buy
15:21:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	65	65,000	10.7530		698,945.00	Member	Buy
15:21:21	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	65	65,000	10.7530		(698,945.00)	Client	Sell
15:55:58	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,306	1,306,000	10.7584		(14,050,470.40)	Client	Sell
15:55:58	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,306	1,306,000	10.7584		14,050,470.40	Member	Buy
16:07:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1115		22,223.00	Member	Buy
16:07:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1115		(22,223.00)	Member	Sell
16:07:09	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7600		21,520.00	Member	Buy
16:07:09	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7600		(21,520.00)	Client	Sell
16:27:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	935	935,000	10.7710		10,070,885.00	Member	Buy
16:27:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	935	935,000	10.7710		(10,070,885.00)	Member	Sell
17:00:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7573		1,075,730.00	Member	Buy
17:00:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7400		537,000.00	Client	Buy
17:00:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7400		(537,000.00)	Member	Sell
17:00:41	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7600		538,000.00	Member	Buy
17:00:41	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7600		(538,000.00)	Client	Sell
<b>Total Futures</b>					<b>35</b>		<b>12,480</b>	<b>12,480,000</b>			<b>134 380 119.90</b>		
<b>Total Options</b>					<b>5</b>		<b>10,000</b>	<b>10,000,000</b>			<b>1 240 600 000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>40</b>		<b>22,480</b>	<b>22,480,000</b>			<b>1,374,980,119.90</b>		
9:38:02	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7679		5,383,950.00	Member	Buy
9:38:02	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7679		(5,383,950.00)	Member	Sell
10:11:28	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7391		5,369,550.00	Member	Buy
10:11:28	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7391		(5,369,550.00)	Member	Sell
10:12:23	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7390		10,739,000.00	Member	Buy
10:12:23	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7390		(10,739,000.00)	Member	Sell
10:12:53	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7386		10,738,600.00	Member	Buy
10:12:53	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7386		(10,738,600.00)	Member	Sell
10:31:58	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7397		10,739,700.00	Member	Buy
10:31:58	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7397		(10,739,700.00)	Member	Sell
10:32:30	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7395		10,739,500.00	Member	Buy
10:32:30	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7395		(10,739,500.00)	Member	Sell
11:41:51	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7474		5,373,700.00	Member	Buy
11:41:51	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7474		(5,373,700.00)	Member	Sell
<b>Total Futures</b>					<b>7</b>		<b>55</b>	<b>5,500,000</b>			<b>59 084 000.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>7</b>		<b>55</b>	<b>5,500,000</b>			<b>59,084,000.00</b>		
11:58:50	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.0926		(18,092,600.00)	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
11:58:50	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.0926		18,092,600.00	Member	Buy
13:03:23	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.0988		(18,098,800.00)	Member	Sell
13:03:23	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.0988		18,098,800.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>2,000</b>	<b>2,000,000</b>			<b>36 191 400.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>2,000</b>	<b>2,000,000</b>			<b>36,191,400.00</b>		
11:41:51	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.4220		288,440.00	Member	Buy
11:41:51	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.4220		(288,440.00)	Client	Sell
12:03:51	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4364		144,364.00	Member	Buy
12:03:51	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4364		(144,364.00)	Client	Sell
13:28:44	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	257	257,000	14.4390		(3,710,823.00)	Member	Sell
13:29:10	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	181	181,000	14.4390		2,613,459.00	Client	Buy
13:29:10	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	181	181,000	14.4390		(2,613,459.00)	Member	Sell
13:29:11	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	76	76,000	14.4390		(1,097,364.00)	Member	Sell
13:29:11	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	76	76,000	14.4390		1,097,364.00	Client	Buy
<b>Total Futures</b>					<b>5</b>		<b>416</b>	<b>415,500</b>			<b>5 999 038.50</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>416</b>	<b>415,500</b>			<b>5,999,038.50</b>		
11:41:51	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.9815		2,495,375.00	Member	Buy
11:41:51	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.9815		(2,495,375.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>250</b>	<b>250,000</b>			<b>2 495 375.00</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>250</b>	<b>250,000</b>			<b>2,495,375.00</b>		
<b>Total Futures</b>					<b>49</b>		<b>15,201</b>	<b>20,645,500</b>			<b>238 149 933.40</b>		
<b>Total Options</b>					<b>5</b>		<b>10,000</b>	<b>10,000,000</b>			<b>1 240 600 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>54</b>		<b>25,201</b>	<b>30,645,500</b>			<b>1,478,749,933.40</b>		