



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 20/06/2014

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
8:41:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.9201		(10,920,100.00)	Member	Sell
8:41:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.9201		(54,600,500.00)	Member	Sell
8:45:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.9201		(10,920,100.00)	Member	Sell
8:45:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.9201		10,920,100.00	Client	Buy
8:46:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0032		(1,100,320.00)	Member	Sell
8:46:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.0032		1,100,320.00	Client	Buy
8:48:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.9201		(54,600,500.00)	Member	Sell
8:48:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.9201		54,600,500.00	Client	Buy
9:07:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8564		108,564.00	Member	Buy
9:07:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8564		(108,564.00)	Client	Sell
9:11:52	\$ / R 30/06/2014	Any day expiry		0.00	1	1,000	201	201,000	10.7215		2,155,021.50	Member	Buy
9:11:52	\$ / R 30/06/2014	Any day expiry		0.00	1	1,000	201	201,000	10.7215		(2,155,021.50)	Client	Sell
9:18:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8735		5,436,750.00	Member	Buy
9:19:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.8624		271,560.00	Member	Buy
9:27:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7735		538,675.00	Member	Buy
9:27:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8635		(5,431,750.00)	Client	Sell
9:27:56	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.8735		4,893,075.00	Member	Buy
9:30:01	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8575		(54,287.50)	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
9:35:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8339		54,169.50	Member	Buy
9:35:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8339		(54,169.50)	Client	Sell
9:39:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.8345		650,070.00	Member	Buy
9:39:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	60	60,000	10.8345		(650,070.00)	Client	Sell
9:42:29	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.8335		2,708,375.00	Member	Buy
9:47:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8401		(216,802.00)	Member	Sell
9:47:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8401		216,802.00	Client	Buy
9:48:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	225	225,000	10.8335		2,437,537.50	Member	Buy
9:49:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7335		268,337.50	Member	Buy
9:49:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.8235		(2,705,875.00)	Client	Sell
10:08:28	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.8462		(271,155.00)	Member	Sell
10:10:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8500		54,250.00	Member	Buy
10:10:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8500		(54,250.00)	Client	Sell
10:11:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8500		1,085,000.00	Member	Buy
10:32:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8590		10,859.00	Client	Buy
10:32:51	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8590		10,859.00	Client	Buy
10:33:17	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	38	38,000	10.8590		412,642.00	Client	Buy
10:37:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8600		108,600.00	Member	Buy
10:37:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8600		(108,600.00)	Client	Sell
10:46:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.8589		(380,061.50)	Client	Sell
10:46:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8502		108,502.00	Member	Buy
11:36:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	41	41,000	10.8302		(444,038.20)	Member	Sell
11:37:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	41	41,000	10.8302		444,038.20	Client	Buy
11:37:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	41	41,000	10.8302		(444,038.20)	Member	Sell
12:00:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8500		1,085,000.00	Member	Buy
12:55:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.8350		(325,050.00)	Member	Sell
12:55:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.8350		325,050.00	Client	Buy
13:09:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.8443		379,550.50	Client	Buy
13:09:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8395		(108,395.00)	Member	Sell
13:13:39	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,175	1,175,000	10.8380		12,734,650.00	Member	Buy
13:13:39	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,175	1,175,000	10.8380		(12,734,650.00)	Client	Sell
13:19:27	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8500		108,500.00	Member	Buy
13:19:27	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8500		(108,500.00)	Client	Sell
13:30:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.8568		75,997.60	Client	Buy
13:30:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8550		(21,710.00)	Client	Sell
13:45:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8400		32,520.00	Member	Buy
13:45:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.8400		(32,520.00)	Client	Sell
13:59:05	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8600		1,086,000.00	Member	Buy
13:59:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8650		10,865.00	Member	Buy
14:00:17	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	181	181,000	10.8638		1,966,347.80	Member	Buy
14:00:17	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	181	181,000	10.8638		(1,966,347.80)	Member	Sell
14:00:35	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8600		10,860.00	Member	Buy
14:01:42	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8650		21,730.00	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
14:22:14	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8667		163,000.50	Member	Buy
14:22:14	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8667		(163,000.50)	Client	Sell
14:33:38	\$ / R 15/06/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3980		(2,849,500.00)	Client	Sell
14:33:38	\$ / R 15/06/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3980		2,849,500.00	Member	Buy
14:55:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8680		10,868.00	Member	Buy
14:55:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8699		217,398.00	Member	Buy
14:55:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8699		217,398.00	Member	Buy
14:55:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8699		(217,398.00)	Client	Sell
14:55:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8699		(217,398.00)	Client	Sell
14:55:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8700		1,087,000.00	Member	Buy
14:55:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8750		10,875.00	Member	Buy
15:00:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2250		(168,375.00)	Member	Sell
15:00:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2250		168,375.00	Client	Buy
15:07:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8823		108,823.00	Member	Buy
15:07:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8823		(108,823.00)	Client	Sell
15:42:00	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	438	438,000	10.8576		4,755,628.80	Member	Buy
15:54:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	201	201,000	10.8576		(2,182,377.60)	Client	Sell
15:54:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	237	237,000	10.8576		(2,573,251.20)	Client	Sell
16:14:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.8700		21,740.00	Member	Buy
16:14:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8655		(108,655.00)	Client	Sell
16:25:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8524		(162,786.00)	Member	Sell
16:25:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.8524		162,786.00	Client	Buy
16:26:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8540		(108,540.00)	Member	Sell
16:26:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8540		108,540.00	Client	Buy
16:57:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	10.8537		759,759.00	Member	Buy
16:57:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8540		108,540.00	Member	Buy
16:58:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8573		5,428,650.00	Member	Buy
16:58:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8570		108,570.00	Member	Buy
16:58:08	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8570		(108,570.00)	Member	Sell
16:58:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2212		168,318.00	Member	Buy
16:58:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.2212		(168,318.00)	Member	Sell
16:58:36	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8503		(5,425,150.00)	Client	Sell
16:58:36	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7873		539,365.00	Member	Buy
16:58:39	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.8573		4,885,785.00	Member	Buy
16:58:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8600		217,200.00	Member	Buy
16:58:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8600		(217,200.00)	Client	Sell
17:01:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8540		(108,540.00)	Client	Sell
17:03:25	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	10.8537		(759,759.00)	Client	Sell
17:31:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	420	420,000	10.8068		4,538,856.00	Client	Buy
17:31:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	560	560,000	10.8068		(6,051,808.00)	Client	Sell
17:31:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	420	420,000	10.8068		(4,538,856.00)	Client	Sell
17:31:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	560	560,000	10.8068		6,051,808.00	Client	Buy
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	36,000	36,000,000	10.7015		(385,254,000.00)	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
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	10.7015		(53,507,500.00)	Client	Sell
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	21,300	21,300,000	10.7015		(227,941,950.00)	Client	Sell
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	8,700	8,700,000	10.7015		(93,103,050.00)	Client	Sell
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	35,000	35,000,000	10.7015		374,552,500.00	Member	Buy
18:00:36	\$ / R 20/06/2014	Any day expiry		0.00	1	1,000	36,000	36,000,000	10.7015		385,254,000.00	Member	Buy
Total Futures					55		85,951	85,950,500			922 744 570.95		
Total Options													
Total for \$ / R Any day expiry					55		85,951	85,950,500			922,744,570.95		
8:52:24	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	18.5500		463,750.00	Member	Buy
8:52:24	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	18.5500		(463,750.00)	Client	Sell
10:28:25	£ / R 15/09/2014	Foreign Exchange Future	P	17.60	1	1,000	238	238,000	83.2700		19,818,260.00	Client	Buy
10:28:25	£ / R 15/09/2014	Foreign Exchange Future	C	19.48	1	1,000	238	238,000	83.3000		(19,825,400.00)	Client	Sell
10:28:25	£ / R 15/09/2014	Foreign Exchange Future	C	19.48	1	1,000	238	238,000	83.3000		19,825,400.00	Member	Buy
10:28:25	£ / R 15/09/2014	Foreign Exchange Future	P	17.60	1	1,000	238	238,000	83.2700		(19,818,260.00)	Member	Sell
15:55:19	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4686		(184,686.00)	Member	Sell
15:55:19	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4686		184,686.00	Client	Buy
Total Futures					2		35	35,000			648 436.00		
Total Options					2		476	476,000			39 643 660.00		
Total for £ / R Foreign Exchange Future					4		511	511,000			40,292,096.00		
16:50:43	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7404		1,474,040.00	Member	Buy
16:50:43	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7404		(1,474,040.00)	Client	Sell
Total Futures					1		100	100,000			1 474 040.00		
Total Options													
Total for € / R Foreign Exchange Future					1		100	100,000			1,474,040.00		
12:03:36	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3400		(1,034,000.00)	Member	Sell
12:03:36	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.3400		1,034,000.00	Client	Buy
Total Futures					1		100	100,000			1 034 000.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		100	100,000			1,034,000.00		
Total Futures					59		86,186	86,185,500			925 901 046.95		
Total Options					2		476	476,000			39 643 660.00		
Grand Total for all Instruments					61		86,662	86,661,500			965,544,706.95		