



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 23/12/2013

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
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6010		(1,060,100.00)	Client	Sell
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6010		1,060,100.00	Member	Buy
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.6123		(2,122,460.00)	Member	Sell
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4930		(1,049,300.00)	Member	Sell
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.6123		2,122,460.00	Client	Buy
8:14:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4930		1,049,300.00	Client	Buy
8:33:19	\$ / R 17/03/2014	Foreign Exchange Future	P	10.50	1	1,000	250	250,000	266.4500		(66,612,500.00)	Client	Sell
8:33:19	\$ / R 17/03/2014	Foreign Exchange Future	P	10.50	1	1,000	250	250,000	266.4500		66,612,500.00	Member	Buy
8:39:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4395		(260,987.50)	Client	Sell
8:39:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4395		260,987.50	Member	Buy
9:33:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.4880		(3,146,400.00)	Member	Sell
9:33:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.4880		3,146,400.00	Client	Buy
9:46:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.5020		(168,032.00)	Member	Sell
9:46:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.5020		168,032.00	Client	Buy
9:49:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	67	67,000	10.4900		(702,830.00)	Client	Sell
10:18:24	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4930		(262,325.00)	Member	Sell
10:18:24	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4930		262,325.00	Client	Buy
10:19:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	33	33,000	10.4900		(346,170.00)	Member	Sell
10:26:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4910		(5,245,500.00)	Member	Sell
10:29:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5610		(528,050.00)	Member	Sell
10:30:07	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4980		5,249,000.00	Client	Buy
10:41:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4830		104,830.00	Client	Buy
10:41:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4830		(104,830.00)	Member	Sell
11:02:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5007		(157,510.50)	Member	Sell
11:02:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.5007		157,510.50	Client	Buy
11:15:30	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	442	442,000	10.4835		4,633,707.00	Member	Buy
11:15:30	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	24,109	24,109,000	10.4835		(252,746,701.50)	Member	Sell
11:36:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	293	293,000	10.4835		(3,071,665.50)	Client	Sell
11:36:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	149	149,000	10.4835		(1,562,041.50)	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
11:37:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	95	95,000	10.4835		995,932.50	Client	Buy
11:37:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	352	352,000	10.4835		3,690,192.00	Client	Buy
11:37:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	840	840,000	10.4835		8,806,140.00	Client	Buy
11:37:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1,664	1,664,000	10.4835		17,444,544.00	Client	Buy
11:37:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	21,158	21,158,000	10.4835		221,809,893.00	Client	Buy
11:39:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4915		(314,745.00)	Member	Sell
11:39:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4915		314,745.00	Client	Buy
11:52:55	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.4999		(524,995.00)	Client	Sell
11:59:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.5000		(73,500.00)	Client	Sell
12:10:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5005		(5,250,250.00)	Member	Sell
12:10:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5005		5,250,250.00	Member	Buy
12:33:35	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,640	2,640,000	10.5000		27,720,000.00	Member	Buy
12:41:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,640	2,640,000	10.5000		(27,720,000.00)	Client	Sell
13:53:31	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6319		(5,315,950.00)	Member	Sell
13:53:31	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6319		5,315,950.00	Member	Buy
13:53:31	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4918		5,245,900.00	Member	Buy
13:53:31	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4918		(5,245,900.00)	Member	Sell
13:53:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4900		(1,049,000.00)	Member	Sell
13:53:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4908		(5,245,400.00)	Member	Sell
13:53:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4908		5,245,400.00	Member	Buy
14:07:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.4830		838,640.00	Client	Buy
14:07:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.4830		(838,640.00)	Member	Sell
14:23:40	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4800		(1,048,000.00)	Member	Sell
14:25:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4700		(1,047,000.00)	Member	Sell
14:28:50	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.6200		21,240,000.00	Client	Buy
14:28:50	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.6200		(21,240,000.00)	Member	Sell
15:28:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4600		(1,046,000.00)	Member	Sell
15:32:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4500		(1,045,000.00)	Member	Sell
15:42:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	10.4434		23,497,650.00	Client	Buy
15:42:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	10.4434		(23,497,650.00)	Member	Sell
15:44:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.4600		167,360.00	Member	Buy
15:44:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	16	16,000	10.4600		(167,360.00)	Client	Sell
15:44:24	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.4600		146,440.00	Member	Buy
15:44:24	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	14	14,000	10.4600		(146,440.00)	Client	Sell
16:29:43	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5670		(5,283,500.00)	Client	Sell
16:29:43	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5670		5,283,500.00	Member	Buy
17:01:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4500		1,045,000.00	Client	Buy
17:39:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	557	557,000	10.4802		5,837,471.40	Client	Buy
Total Futures					33		36,054	36,054,000			378 371 946.70		
Total Options					1		250	250,000			66 612 500.00		
Total for \$ / R Foreign Exchange Future					34		36,304	36,304,000			444,984,446.70		

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
13:53:31	\$ / R MAXI 17/03/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.4918		5,245,900.00	Member	Buy
13:53:31	\$ / R MAXI 17/03/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.4918		(5,245,900.00)	Member	Sell
Total Futures					1		5	500,000			5 245 900.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000			5,245,900.00		
12:23:45	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	120	120,000	14.3600		(1,723,200.00)	Member	Sell
12:23:45	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	120	120,000	14.3600		1,723,200.00	Client	Buy
13:53:31	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.3561		(3,589,025.00)	Member	Sell
13:53:31	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.3561		3,589,025.00	Member	Buy
13:58:28	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.3600		(43,080.00)	Member	Sell
13:59:25	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.3690		(43,107.00)	Member	Sell
13:59:25	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.3690		43,107.00	Client	Buy
16:40:10	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.3100		(429,300.00)	Member	Sell
16:40:10	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.3100		429,300.00	Client	Buy
Total Futures					5		405	404,500			5 806 172.00		
Total Options													
Total for € / R Foreign Exchange Future					5		405	404,500			5,806,172.00		
10:17:39	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3250		(932,500.00)	Member	Sell
10:17:39	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3250		932,500.00	Client	Buy
Total Futures					1		100	100,000			932 500.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		100	100,000			932,500.00		
Total Futures					39		36,564	37,058,500			390 356 518.70		
Total Options					1		250	250,000			66 612 500.00		
Grand Total for all Instruments					40		36,814	37,308,500			456,969,018.70		