



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 24/12/2013

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
8:24:02	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5395		(1,053,950.00)	Member	Sell
8:31:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4650		1,046,500.00	Client	Buy
8:31:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4650		(1,046,500.00)	Member	Sell
9:46:12	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4743		31,422.90	Member	Buy
9:46:12	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4743		(31,422.90)	Client	Sell
9:53:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4812		(104,812.00)	Member	Sell
9:53:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4812		104,812.00	Client	Buy
10:11:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4812		(5,240,600.00)	Member	Sell
10:11:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4812		5,240,600.00	Member	Buy
11:02:43	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5395		1,053,950.00	Client	Buy
Total Futures					5		713	713,000			7 477 284.90		
Total Options													
Total for \$ / R Foreign Exchange Future					5		713	713,000			7,477,284.90		
9:47:06	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	443	443,000	17.1345		(7,590,583.50)	Member	Sell
9:47:06	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	443	443,000	17.1345		7,590,583.50	Client	Buy
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		(4,387,500.00)	Member	Sell
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		(4,387,500.00)	Member	Sell
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		(4,387,500.00)	Member	Sell
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		(4,387,500.00)	Member	Sell
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		4,387,500.00	Member	Buy
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		4,387,500.00	Member	Buy
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		4,387,500.00	Member	Buy
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		4,387,500.00	Member	Buy
9:47:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.5500		4,387,500.00	Member	Buy
9:47:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		(175,500.00)	Member	Sell
9:47:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		175,500.00	Member	Buy
9:48:05	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		(175,500.00)	Member	Sell
9:48:05	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		(175,500.00)	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
9:48:05	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		175,500.00	Member	Buy
9:48:05	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5500		175,500.00	Member	Buy
9:48:41	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5548		(1,228,836.00)	Member	Sell
9:48:41	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5548		1,228,836.00	Member	Buy
9:48:45	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		(175,548.00)	Member	Sell
9:48:45	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		175,548.00	Member	Buy
9:48:50	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		(175,548.00)	Member	Sell
9:48:50	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		175,548.00	Member	Buy
9:48:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		(175,548.00)	Member	Sell
9:48:55	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5548		175,548.00	Member	Buy
9:49:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5558		(1,228,906.00)	Member	Sell
9:49:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5558		1,228,906.00	Member	Buy
9:50:10	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5505		(1,228,535.00)	Member	Sell
9:50:10	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	17.5505		1,228,535.00	Member	Buy
9:50:11	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5504		(175,504.00)	Member	Sell
9:50:11	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5504		175,504.00	Member	Buy
9:50:16	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5448		(175,448.00)	Member	Sell
9:50:16	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5448		175,448.00	Member	Buy
9:50:27	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5465		(175,465.00)	Member	Sell
9:50:27	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5465		175,465.00	Member	Buy
9:50:28	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5461		(175,461.00)	Member	Sell
9:50:28	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5461		175,461.00	Member	Buy
9:50:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5442		(175,442.00)	Member	Sell
9:50:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.5442		175,442.00	Member	Buy
Total Futures					19		1,763	1,763,000			30 757 324.50		
Total Options													
Total for £ / R Foreign Exchange Future					19		1,763	1,763,000			30,757,324.50		
Total Futures					24		2,476	2,476,000			38 234 609.40		
Total Options													
Grand Total for all Instruments					24		2,476	2,476,000			38,234,609.40		