



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 31/12/2013

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
8:25:50	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6016		318,048.00	Member	Buy
8:25:50	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.6016		(318,048.00)	Client	Sell
8:49:02	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.5655		(845,240.00)	Client	Sell
8:49:02	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	10.5655		845,240.00	Member	Buy
8:49:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	498	498,000	10.6365		5,296,977.00	Client	Buy
8:49:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	498	498,000	10.6365		(5,296,977.00)	Client	Sell
8:50:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6290		1,062,900.00	Member	Buy
8:50:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5425		(1,054,250.00)	Member	Sell
8:50:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.6290		(1,062,900.00)	Client	Sell
8:50:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5425		1,054,250.00	Client	Buy
8:53:20	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	94	94,000	10.6248		(998,731.20)	Client	Sell
8:53:20	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	94	94,000	10.6248		998,731.20	Member	Buy
8:53:20	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.5900		(2,118,000.00)	Member	Sell
9:08:04	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5380		(5,269,000.00)	Member	Sell
9:08:04	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5740		(5,287,000.00)	Member	Sell
9:42:01	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.5734		10,573.40	Client	Buy
9:42:01	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.5734		(10,573.40)	Member	Sell
9:54:55	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5340		(526,700.00)	Member	Sell
9:54:55	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5700		5,285,000.00	Client	Buy
9:55:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5470		5,273,500.00	Client	Buy
9:55:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.6280		(531,400.00)	Member	Sell
10:00:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5802		5,290,100.00	Member	Buy
10:00:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5802		(5,290,100.00)	Member	Sell
10:06:06	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5775		(52,887.50)	Client	Sell
10:06:06	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.5775		52,887.50	Member	Buy
10:11:29	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5835		21,167.00	Member	Buy
10:11:29	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.5835		(21,167.00)	Client	Sell
10:19:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5858		5,292,900.00	Member	Buy
10:19:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5858		(5,292,900.00)	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
10:19:51	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5858		5,292,900.00	Member	Buy
10:19:51	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.5858		(5,292,900.00)	Member	Sell
10:35:20	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.6000		(21,200.00)	Client	Sell
10:40:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6020		106,020.00	Client	Buy
10:41:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6052		(5,302,600.00)	Member	Sell
10:41:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.6037		424,148.00	Member	Buy
10:41:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.6083		(212,166.00)	Member	Sell
10:42:38	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.6005		(424,020.00)	Member	Sell
10:46:22	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.5722		(528,610.00)	Member	Sell
10:47:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6019		5,300,950.00	Member	Buy
10:47:59	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.6020		5,301,000.00	Client	Buy
10:50:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	28	28,000	10.5975		(296,730.00)	Member	Sell
10:50:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.5988		423,952.00	Client	Buy
10:51:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	117	117,000	10.5950		1,239,615.00	Client	Buy
10:51:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	117	117,000	10.5950		(1,239,615.00)	Member	Sell
11:17:40	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.6087		530,435.00	Member	Buy
11:17:40	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.6087		(530,435.00)	Client	Sell
11:33:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6090		(106,090.00)	Client	Sell
11:33:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6090		106,090.00	Member	Buy
11:58:21	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6061		(106,061.00)	Member	Sell
11:58:21	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6061		106,061.00	Member	Buy
11:59:35	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7717		538,585.00	Client	Buy
11:59:35	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7717		(538,585.00)	Member	Sell
11:59:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.6200		2,124,000.00	Member	Buy
11:59:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.6200		21,240.00	Member	Buy
11:59:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.6200		(21,240.00)	Client	Sell
12:00:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.5900		2,118,000.00	Client	Buy
12:01:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.6200		(2,124,000.00)	Client	Sell
Total Futures					29		4,964	4,964,000			52 577 698.10		
Total Options													
Total for \$ / R Foreign Exchange Future					29		4,964	4,964,000			52,577,698.10		
9:37:25	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.4130		(17,413.00)	Member	Sell
9:37:25	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.4130		17,413.00	Client	Buy
9:40:04	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	17.4200		(1,742,000.00)	Client	Sell
9:40:04	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	17.4200		1,742,000.00	Member	Buy
Total Futures					2		101	101,000			1 759 413.00		
Total Options													
Total for £ / R Foreign Exchange Future					2		101	101,000			1,759,413.00		
8:49:02	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	170	170,000	9.3960		1,597,320.00	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
8:49:02	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	170	170,000	9.3960		(1,597,320.00)	Member	Sell
10:43:06	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.4174		(282,522.00)	Member	Sell
10:43:06	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.4174		282,522.00	Client	Buy
11:33:19	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	46	46,000	9.4005		432,423.00	Member	Buy
11:34:30	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	32	32,000	9.4005		300,816.00	Member	Buy
11:37:15	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4060		28,218.00	Member	Buy
11:37:15	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.4060		(75,248.00)	Client	Sell
11:37:15	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.4060		75,248.00	Member	Buy
11:37:15	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.4060		(28,218.00)	Client	Sell
11:42:58	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	46	46,000	9.4005		(432,423.00)	Client	Sell
11:56:42	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	32	32,000	9.4005		(300,816.00)	Client	Sell
Total Futures					6		289	289,000			2 716 547.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					6		289	289,000			2,716,547.00		
Total Futures					37		5,354	5,354,000			57 053 658.10		
Total Options													
Grand Total for all Instruments					37		5,354	5,354,000			57,053,658.10		