



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 18/12/2013

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
8:29:14	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.4908		10,490,800.00	Client	Buy
9:20:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.4786		136,221.80	Member	Buy
9:20:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	13	13,000	10.4786		(136,221.80)	Client	Sell
9:32:44	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3,300	3,300,000	10.4875		34,608,750.00	Member	Buy
9:33:10	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3,300	3,300,000	10.4875		(34,608,750.00)	Client	Sell
10:25:58	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	201	201,000	10.4825		2,106,982.50	Member	Buy
10:25:58	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	201	201,000	10.4825		(2,106,982.50)	Client	Sell
10:26:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.7720		10,772,000.00	Member	Buy
10:42:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,070	1,070,000	10.7719		(11,525,933.00)	Member	Sell
10:42:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	70	70,000	10.7718		754,026.00	Member	Buy
10:53:24	\$ / R 15/09/2014	Foreign Exchange Future	P	9.00	1	1,000	5,000	5,000,000	41.3800		(206,900,000.00)	Member	Sell
10:53:24	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,070	1,070,000	10.7720		(11,526,040.00)	Member	Sell
10:53:24	\$ / R 15/09/2014	Foreign Exchange Future	P	10.00	1	1,000	5,000	5,000,000	205.3700		1,026,850,000.00	Member	Buy
10:53:24	\$ / R 15/09/2014	Foreign Exchange Future	P	10.50	1	1,000	5,000	5,000,000	422.7300		(2,113,650,000.00)	Member	Sell
10:54:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4821		(209,642.00)	Client	Sell
10:54:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4821		209,642.00	Member	Buy
11:30:35	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4844		1,048,440.00	Member	Buy
11:32:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4929		5,246,450.00	Member	Buy
11:32:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4900		1,049,000.00	Member	Buy
11:32:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4929		(5,246,450.00)	Member	Sell
11:51:05	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4875		104,875.00	Client	Buy
11:59:39	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4875		209,750.00	Member	Buy
11:59:39	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.4875		(314,625.00)	Client	Sell
11:59:55	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4900		1,049,000.00	Member	Buy
12:00:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4943		5,247,150.00	Member	Buy
12:00:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4943		(5,247,150.00)	Member	Sell
12:04:15	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4950		1,049,500.00	Member	Buy
12:08:18	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3,600	3,600,000	10.6486		38,334,960.00	Client	Buy
12:08:18	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3,600	3,600,000	10.6486		(38,334,960.00)	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
12:08:18	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	3,600	3,600,000	10.9256		(39,332,160.00)	Client	Sell
12:08:18	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	3,600	3,600,000	10.9256		39,332,160.00	Client	Buy
12:32:16	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4930		(1,049,300.00)	Member	Sell
12:32:16	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.4930		1,049,300.00	Client	Buy
13:04:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4882		104,882.00	Client	Buy
13:04:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4882		(104,882.00)	Member	Sell
13:10:42	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4863		5,243,150.00	Member	Buy
13:10:42	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4863		(5,243,150.00)	Member	Sell
13:57:22	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15,000	15,000,000	10.4890		(157,335,000.00)	Client	Sell
13:57:22	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	10.4890		(23,705,140.00)	Client	Sell
13:57:22	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15,000	15,000,000	10.4890		157,335,000.00	Member	Buy
13:57:22	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2,260	2,260,000	10.4890		23,705,140.00	Member	Buy
14:30:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4959		(5,247,950.00)	Member	Sell
14:30:53	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4959		5,247,950.00	Member	Buy
14:52:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4931		104,931.00	Member	Buy
14:52:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4931		(104,931.00)	Client	Sell
15:10:52	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.4940		(3,148,200.00)	Member	Sell
15:10:52	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.4940		3,148,200.00	Client	Buy
15:31:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4980		209,960.00	Member	Buy
15:31:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4980		(209,960.00)	Client	Sell
15:31:39	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5000		1,050,000.00	Member	Buy
15:54:33	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4878		209,756.00	Member	Buy
15:54:33	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4878		(209,756.00)	Client	Sell
15:55:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4895		209,790.00	Member	Buy
15:55:41	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4895		(209,790.00)	Client	Sell
16:07:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4863		(31,458.90)	Client	Sell
16:07:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4863		31,458.90	Client	Buy
16:09:59	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.4830		(20,966.00)	Member	Sell
16:09:59	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.4830		20,966.00	Client	Buy
16:56:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4819		209,638.00	Member	Buy
16:56:26	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.4819		(209,638.00)	Member	Sell
16:58:17	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4825		104,825.00	Client	Buy
16:58:17	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.4825		(104,825.00)	Member	Sell
17:00:50	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.4918		(5,245,900.00)	Client	Sell
Total Futures					30		33,144	33,144,000			350 252 207.70		
Total Options					2		7,500	7,500,000			1 673 700 000.00		
Total for \$ / R Foreign Exchange Future					32		40,644	40,644,000			2,023,952,207.70		
11:53:12	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	17.1400		291,380.00	Member	Buy
11:53:12	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	17.1400		(291,380.00)	Client	Sell

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Total Futures					1		17	17,000			291 380.00		
Total Options													
Total for £ / R Foreign Exchange Future					1		17	17,000			291,380.00		
14:20:04	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	18	18,000	14.4175		259,515.00	Member	Buy
14:20:04	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	18	18,000	14.4175		(259,515.00)	Client	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	31	31,000	14.4145		446,849.50	Client	Buy
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.4145		(86,487.00)	Member	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	89	89,000	14.4145		1,282,890.50	Client	Buy
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	89	89,000	14.4145		(1,282,890.50)	Member	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	31	31,000	14.4145		(446,849.50)	Member	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	310	310,000	14.4145		(4,468,495.00)	Member	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.4145		(317,119.00)	Member	Sell
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.4145		86,487.00	Client	Buy
15:07:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	310	310,000	14.4145		4,468,495.00	Client	Buy
15:53:59	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.4245		317,339.00	Client	Buy
15:53:59	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.4245		(317,339.00)	Member	Sell
16:57:58	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4254		(721,270.00)	Member	Sell
16:58:32	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4254		721,270.00	Client	Buy
Total Futures					8		537	537,000			7 741 405.50		
Total Options													
Total for € / R Foreign Exchange Future					8		537	537,000			7,741,405.50		
Total Futures					39		33,698	33,698,000			358 284 993.20		
Total Options					2		7,500	7,500,000			1 673 700 000.00		
Grand Total for all Instruments					40		41,198	41,198,000			2,031,984,993.20		