



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 21/10/2013

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
8:19:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8490		98,490.00	Client	Buy
8:19:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8490		(98,490.00)	Member	Sell
8:35:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8360		(983,600.00)	Member	Sell
8:35:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8360		983,600.00	Client	Buy
8:36:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8690		986,900.00	Member	Buy
8:36:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8690		(986,900.00)	Client	Sell
9:08:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8941		197,882.00	Member	Buy
9:08:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8941		(197,882.00)	Member	Sell
9:12:33	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9007		(99,007.00)	Member	Sell
9:12:33	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9007		99,007.00	Client	Buy
9:13:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9004		(99,004.00)	Member	Sell
9:16:58	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8981		(98,981.00)	Member	Sell
9:16:58	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8981		98,981.00	Client	Buy
9:17:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8950		(98,950.00)	Member	Sell
9:17:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8950		98,950.00	Client	Buy
9:17:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	299	299,000	10.0160		2,994,784.00	Client	Buy
9:17:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	299	299,000	10.0160		(2,994,784.00)	Member	Sell
9:21:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.8989		(19,797,800.00)	Member	Sell
9:21:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.8989		(49,494,500.00)	Member	Sell
9:33:39	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9000		495,000.00	Member	Buy
9:33:39	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9000		(495,000.00)	Client	Sell
9:36:53	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9000		(9,900.00)	Member	Sell
9:36:53	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9000		9,900.00	Client	Buy
9:45:31	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0318		(30,095.40)	Member	Sell
9:45:31	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.0318		30,095.40	Client	Buy
9:45:59	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8989		(4,949,450.00)	Member	Sell
9:45:59	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8989		4,949,450.00	Client	Buy
9:51:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.9000		2,970,000.00	Client	Buy
9:51:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.9000		(2,970,000.00)	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
9:55:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8950		1,979,000.00	Member	Buy
9:55:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9006		990,060.00	Client	Buy
9:55:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9006		(990,060.00)	Member	Sell
10:14:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9120		495,600.00	Member	Buy
10:14:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9120		(495,600.00)	Client	Sell
10:34:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9151		495,755.00	Member	Buy
10:36:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9200		(19,840.00)	Member	Sell
10:36:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9200		19,840.00	Client	Buy
10:57:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9227		(9,922.70)	Member	Sell
10:57:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9227		9,922.70	Client	Buy
11:03:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.9195		(1,983,900.00)	Member	Sell
11:05:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9154		991,540.00	Member	Buy
11:05:59	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9155		991,550.00	Member	Buy
11:06:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9155		991,550.00	Member	Buy
11:08:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9154		991,540.00	Member	Buy
11:08:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9167		991,670.00	Member	Buy
11:08:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9171		99,171.00	Member	Buy
11:23:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.9275		(49,637,500.00)	Member	Sell
11:23:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.9275		(19,855,000.00)	Member	Sell
11:23:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.9275		49,637,500.00	Client	Buy
11:37:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9185		(99,185.00)	Client	Sell
11:37:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9185		99,185.00	Member	Buy
11:40:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	261	261,000	9.2126		(2,404,488.60)	Member	Sell
11:40:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	261	261,000	9.2126		2,404,488.60	Client	Buy
11:42:01	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0570		100,570.00	Member	Buy
11:42:01	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0570		(100,570.00)	Client	Sell
11:51:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.9225		(89,302.50)	Client	Sell
11:51:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.9225		89,302.50	Client	Buy
11:54:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	41	41,000	9.9225		(406,822.50)	Member	Sell
11:54:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	41	41,000	9.9225		406,822.50	Client	Buy
12:12:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	9.9158		(287,558.20)	Member	Sell
12:12:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	9.9158		287,558.20	Client	Buy
12:22:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.9250		397,000.00	Client	Buy
12:24:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	210	210,000	9.9250		2,084,250.00	Member	Buy
12:35:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.9250		(2,481,250.00)	Client	Sell
12:42:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.9095		(9,909,500.00)	Client	Sell
12:42:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	9.9095		10,900,450.00	Member	Buy
12:43:46	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9095		(990,950.00)	Client	Sell
12:44:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9095		990,950.00	Client	Buy
12:44:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9095		(990,950.00)	Client	Sell
14:05:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9280		496,400.00	Member	Buy
14:05:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9280		(496,400.00)	Client	Sell
14:39:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0147		(5,007,350.00)	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
14:39:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0147		5,007,350.00	Member	Buy
14:58:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9130		(4,956,500.00)	Member	Sell
14:58:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9130		4,956,500.00	Member	Buy
15:28:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9094		9,909.40	Member	Buy
15:28:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9094		(9,909.40)	Client	Sell
16:15:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.9130		(346,955.00)	Client	Sell
16:15:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	9.9130		346,955.00	Member	Buy
16:27:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8980		98,980.00	Client	Buy
16:27:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8980		(98,980.00)	Member	Sell
16:44:53	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	24	24,000	9.9064		(237,753.60)	Member	Sell
16:44:53	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	24	24,000	9.9064		237,753.60	Client	Buy
16:51:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.8980		(2,969,400.00)	Client	Sell
16:51:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.8980		2,969,400.00	Member	Buy
16:52:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	217	217,000	9.8965		(2,147,540.50)	Member	Sell
16:53:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.8978		(742,335.00)	Member	Sell
16:57:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.8980		1,989,498.00	Member	Buy
16:57:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.8980		(1,989,498.00)	Member	Sell
Total Futures					45		15,128	15,128,000			149 865 212.65		
Total Options													
Total for \$ / R Foreign Exchange Future					45		15,128	15,128,000			149,865,212.65		

8:30:44	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	15.9205		(19,104,600.00)	Member	Sell
9:08:25	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9700		3,194,000.00	Member	Buy
10:06:31	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.0175		8,008,750.00	Member	Buy
12:32:16	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.0400		3,208,000.00	Member	Buy
14:26:41	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.0118		3,202,360.00	Member	Buy
16:15:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0030		(800,150.00)	Client	Sell
16:15:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0030		800,150.00	Member	Buy
16:56:47	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9848		3,196,960.00	Member	Buy
16:58:43	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,050	1,050,000	16.0040		(16,804,200.00)	Client	Sell
16:58:43	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9906		799,530.00	Member	Buy

Total Futures					5		1,850	1,850,000			29 559 350.00		
Total Options													
Total for £ / R Foreign Exchange Future					5		1,850	1,850,000			29,559,350.00		

15:49:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.5420		(270,840.00)	Member	Sell
15:49:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.5420		270,840.00	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
					1		20	20,000			270 840.00		
					1		20	20,000			270,840.00		
					51		16,998	16,998,000			179 695 402.65		
					51		16,998	16,998,000			179,695,402.65		