



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 30/10/2013

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
8:40:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.9445		(1,491,675.00)	Client	Sell
8:40:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.9445		1,491,675.00	Member	Buy
9:08:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9610		498,050.00	Member	Buy
9:08:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9610		(498,050.00)	Client	Sell
9:31:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.9702		249,255.00	Client	Buy
9:31:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.9702		(249,255.00)	Member	Sell
9:45:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9636		(99,636.00)	Member	Sell
9:45:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9636		99,636.00	Client	Buy
9:48:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9625		(9,962.50)	Member	Sell
9:48:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9625		9,962.50	Client	Buy
9:57:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,521	2,521,000	9.9400		25,058,740.00	Member	Buy
9:57:35	\$ / R 13/12/2013	Foreign Exchange Future	C	10.65	1	1,000	3,000	3,000,000	29.4000		(88,200,000.00)	Member	Sell
9:57:35	\$ / R 13/12/2013	Foreign Exchange Future	P	10.25	1	1,000	3,000	3,000,000	388.5200		1,165,560,000.00	Member	Buy
9:57:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.9400		(208,740.00)	Member	Sell
10:03:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9618		4,980,900.00	Member	Buy
10:03:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9618		(4,980,900.00)	Member	Sell
10:17:12	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9553		(4,977,650.00)	Member	Sell
10:17:12	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9553		4,977,650.00	Member	Buy
10:24:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.9549		1,493,235.00	Client	Buy
10:24:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.9549		(1,493,235.00)	Member	Sell
10:35:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9500		(19,900.00)	Member	Sell
10:35:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9500		19,900.00	Client	Buy
10:52:18	\$ / R 13/12/2013	Foreign Exchange Future	P	10.25	1	1,000	3,000	3,000,000	378.5500		1,135,650,000.00	Member	Buy
10:52:22	\$ / R 13/12/2013	Foreign Exchange Future	C	10.65	1	1,000	3,000	3,000,000	29.4000		(88,200,000.00)	Member	Sell
10:56:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.9330		(208,593.00)	Client	Sell
10:56:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.9330		208,593.00	Member	Buy
10:58:05	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9258		992,580.00	Member	Buy
10:58:05	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9258		(992,580.00)	Client	Sell
11:06:38	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	9.9260		(287,854.00)	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
11:06:38	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	9.9260		287,854.00	Member	Buy
11:12:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9300		(198,600.00)	Member	Sell
11:12:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9300		198,600.00	Member	Buy
11:27:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9241		198,482.00	Member	Buy
11:27:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9241		(198,482.00)	Client	Sell
12:19:21	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	10.0635		362,286.00	Member	Buy
12:20:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	10.0690		(362,484.00)	Member	Sell
12:20:36	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	10.0690		362,484.00	Client	Buy
12:21:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	9.9350		(10,928,500.00)	Member	Sell
12:37:53	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.9215		(496,075.00)	Member	Sell
12:46:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.9264		(208,454.40)	Member	Sell
12:46:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.9264		208,454.40	Client	Buy
13:03:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.9340		(1,996,734.00)	Client	Sell
13:03:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.9340		1,996,734.00	Member	Buy
14:08:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.9321		(29,796.30)	Member	Sell
14:08:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.9321		29,796.30	Client	Buy
14:33:49	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.1944		(5,097,200.00)	Member	Sell
14:33:49	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.1944		5,097,200.00	Member	Buy
14:46:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.9439		(397,756.00)	Member	Sell
14:58:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9400		(99,400.00)	Member	Sell
15:44:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0645		5,032,250.00	Member	Buy
15:44:08	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9306		4,965,300.00	Member	Buy
15:44:08	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0645		(5,032,250.00)	Member	Sell
15:44:08	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9306		(4,965,300.00)	Member	Sell
15:44:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9309		4,965,450.00	Member	Buy
15:44:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0646		5,032,300.00	Member	Buy
15:44:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0646		(5,032,300.00)	Member	Sell
15:44:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9309		(4,965,450.00)	Member	Sell
15:58:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9485		(4,974,250.00)	Member	Sell
15:59:42	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.9485		(1,492,275.00)	Member	Sell
16:12:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	650	650,000	9.9584		6,472,960.00	Client	Buy
16:12:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	650	650,000	9.9584		(6,472,960.00)	Member	Sell
16:49:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9410		9,941.00	Member	Buy
16:49:37	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9410		(9,941.00)	Client	Sell
16:51:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9443		(9,944.30)	Member	Sell
16:51:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9443		9,944.30	Client	Buy
16:52:23	\$ / R 13/12/2013	Foreign Exchange Future	C	10.30	1	1,000	8,711	8,711,000	57.6000		(501,753,600.00)	Client	Sell
16:52:23	\$ / R 13/12/2013	Foreign Exchange Future	C	10.30	1	1,000	8,711	8,711,000	57.6000		501,753,600.00	Member	Buy
16:57:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.9400		795,200.00	Member	Buy
16:57:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.9400		(795,200.00)	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
Total Futures					32		7,285	7,285,000			72 693 397.50		
Total Options					3		14,711	14,711,000			1 740 558 600.00		
Total for \$ / R Foreign Exchange Future					35		21,996	21,996,000			1,813,251,997.50		
9:12:18	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9728		4,986,400.00	Member	Buy
9:12:18	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9728		(4,986,400.00)	Member	Sell
13:21:48	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9166		(4,958,300.00)	Member	Sell
13:21:48	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9166		4,958,300.00	Member	Buy
14:18:21	\$ / R MAXI 17/03/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0563		(5,028,150.00)	Member	Sell
14:18:21	\$ / R MAXI 17/03/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0563		5,028,150.00	Member	Buy
15:44:08	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9306		4,965,300.00	Member	Buy
15:44:08	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9306		(4,965,300.00)	Member	Sell
Total Futures					4		20	2,000,000			19 938 150.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					4		20	2,000,000			19,938,150.00		
10:56:55	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9418		(1,594,180.00)	Member	Sell
11:44:39	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9616		(3,192,320.00)	Member	Sell
11:46:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.9650		(4,789,500.00)	Member	Sell
11:46:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.9650		4,789,500.00	Client	Buy
11:51:01	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	689	689,000	15.9636		(10,998,920.40)	Member	Sell
14:59:13	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9435		797,175.00	Client	Buy
14:59:13	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9435		(797,175.00)	Member	Sell
15:29:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	628	628,000	15.9575		10,021,310.00	Member	Buy
15:29:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	628	628,000	15.9575		(10,021,310.00)	Client	Sell
15:43:59	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9613		(798,065.00)	Member	Sell
15:55:35	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9670		(798,350.00)	Client	Sell
15:55:35	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9670		798,350.00	Member	Buy
16:00:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9613		(798,065.00)	Client	Sell
16:00:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9613		798,065.00	Client	Buy
16:44:24	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9748		798,740.00	Client	Buy
16:44:24	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9748		(798,740.00)	Member	Sell
16:49:08	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9745		798,725.00	Client	Buy
16:49:08	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9745		(798,725.00)	Member	Sell
16:56:20	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9738		(798,690.00)	Member	Sell
16:59:52	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9685		798,425.00	Client	Buy
16:59:52	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9685		(798,425.00)	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
Total Futures					11		1,773	1,772,500			28 291 377.70		
Total Options													
Total for £ / R Foreign Exchange Future					11		1,773	1,772,500			28,291,377.70		
11:51:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,632	2,632,000	13.6765		(35,996,548.00)	Member	Sell
12:20:11	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	13.8492		(498,571.20)	Client	Sell
12:20:11	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	13.8492		498,571.20	Member	Buy
12:32:18	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6551		(6,827,550.00)	Member	Sell
12:32:18	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6551		6,827,550.00	Member	Buy
14:13:08	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.8352		(6,917,600.00)	Member	Sell
14:13:08	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.8352		6,917,600.00	Member	Buy
15:00:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6530		6,826,500.00	Member	Buy
15:00:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6530		(6,826,500.00)	Member	Sell
15:44:09	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6740		6,837,000.00	Member	Buy
15:44:09	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6740		(6,837,000.00)	Member	Sell
Total Futures					6		3,352	3,352,000			45 905 495.20		
Total Options													
Total for € / R Foreign Exchange Future					6		3,352	3,352,000			45,905,495.20		
9:12:13	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4425		4,721,250.00	Member	Buy
9:12:13	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4425		(4,721,250.00)	Member	Sell
14:47:53	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4177		4,708,850.00	Member	Buy
14:47:53	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4177		(4,708,850.00)	Member	Sell
Total Futures					2		1,000	1,000,000			9 430 100.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		1,000	1,000,000			9,430,100.00		
Total Futures					54		13,430	15,409,500			176 258 520.40		
Total Options					3		14,711	14,711,000			1 740 558 600.00		
Grand Total for all Instruments					57		28,141	30,120,500			1,916,817,120.40		