



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 15/10/2013

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
8:23:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0185		500,925.00	Client	Buy
8:38:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0528		502,640.00	Member	Buy
8:38:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0528		(502,640.00)	Client	Sell
8:54:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0230		1,002,300.00	Client	Buy
8:54:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0230		(1,002,300.00)	Member	Sell
9:01:38	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	10.0337		(301,011.00)	Client	Sell
9:01:38	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0104		100,104.00	Member	Buy
9:17:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0000		(50,000.00)	Member	Sell
9:17:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0000		50,000.00	Client	Buy
9:24:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0043		(200,086.00)	Client	Sell
9:24:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0043		200,086.00	Member	Buy
9:46:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0014		(5,000,700.00)	Member	Sell
9:46:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1420		(101,420.00)	Member	Sell
9:46:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1420		101,420.00	Client	Buy
9:46:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0014		5,000,700.00	Member	Buy
9:47:14	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2690		(102,690.00)	Member	Sell
9:47:14	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2700		(102,700.00)	Member	Sell
9:47:14	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2700		102,700.00	Client	Buy
9:47:14	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2690		102,690.00	Client	Buy
9:47:28	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1300		(101,300.00)	Member	Sell
9:47:28	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1300		101,300.00	Client	Buy
10:20:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9900		(99,900.00)	Member	Sell
10:20:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9900		99,900.00	Client	Buy
10:20:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9872		(4,993,600.00)	Member	Sell
10:20:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9872		4,993,600.00	Member	Buy
10:24:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9865		(99,865.00)	Member	Sell
10:32:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9874		19,974.80	Client	Buy
10:32:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9874		(19,974.80)	Member	Sell
12:09:36	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0400		502,000.00	Member	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
12:29:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0271		(501,355.00)	Member	Sell
12:30:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0371		501,855.00	Client	Buy
12:30:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0371		(501,855.00)	Member	Sell
12:31:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0247		5,012,350.00	Member	Buy
12:32:05	\$ / R 13/12/2013	Foreign Exchange Future	C	10.00	1	1,000	100	100,000	243.0000		24,300,000.00	Client	Buy
12:32:05	\$ / R 13/12/2013	Foreign Exchange Future	C	10.00	1	1,000	100	100,000	243.0000		(24,300,000.00)	Member	Sell
12:45:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0400		5,020,000.00	Member	Buy
12:45:26	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0400		(5,020,000.00)	Member	Sell
13:01:56	\$ / R 15/09/2014	Foreign Exchange Future	P	9.00	1	1,000	1,248	1,248,000	159.5000		199,056,000.00	Member	Buy
13:01:56	\$ / R 15/09/2014	Foreign Exchange Future	P	9.00	1	1,000	1,248	1,248,000	159.5000		(199,056,000.00)	Client	Sell
13:05:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0400		(5,020,000.00)	Client	Sell
13:05:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0400		5,020,000.00	Member	Buy
13:23:11	\$ / R 17/03/2014	Foreign Exchange Future	P	10.15	1	1,000	100	100,000	355.0000		35,500,000.00	Member	Buy
13:23:11	\$ / R 17/03/2014	Foreign Exchange Future	P	10.15	1	1,000	100	100,000	355.0000		(35,500,000.00)	Client	Sell
14:05:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0374		100,374.00	Member	Buy
14:51:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	10.0495		11,054,450.00	Member	Buy
15:29:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0533		100,533.00	Member	Buy
15:34:21	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0185		500,925.00	Client	Buy
15:34:21	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0185		(500,925.00)	Member	Sell
15:36:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0490		502,450.00	Member	Buy
16:06:46	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0600		1,006,000.00	Member	Buy
16:06:46	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0600		(1,006,000.00)	Client	Sell
16:08:17	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0651		(5,032,550.00)	Member	Sell
17:35:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.1651		(508,255.00)	Member	Sell
17:35:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0751		5,037,550.00	Client	Buy
<b>Total Futures</b>					<b>24</b>		<b>3,887</b>	<b>3,887,000</b>			<b>39 002 976.80</b>		
<b>Total Options</b>					<b>3</b>		<b>1,448</b>	<b>1,448,000</b>			<b>258 856 000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>27</b>		<b>5,335</b>	<b>5,335,000</b>			<b>297,858,976.80</b>		
10:20:32	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9847		(4,992,350.00)	Member	Sell
10:20:32	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9847		4,992,350.00	Member	Buy
10:55:04	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0091		(5,004,550.00)	Member	Sell
10:55:04	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0091		(5,004,550.00)	Member	Sell
10:55:04	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0091		5,004,550.00	Member	Buy
10:55:04	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0091		5,004,550.00	Member	Buy
16:07:07	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0649		5,032,450.00	Member	Buy
16:07:07	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0649		(5,032,450.00)	Member	Sell
<b>Total Futures</b>					<b>4</b>		<b>20</b>	<b>2,000,000</b>			<b>20 033 900.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>4</b>		<b>20</b>	<b>2,000,000</b>			<b>20,033,900.00</b>		

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
9:52:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9500		(1,595,000.00)	Member	Sell
9:52:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9500		1,595,000.00	Client	Buy
10:20:32	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9505		(159,505.00)	Member	Sell
10:20:32	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9505		159,505.00	Client	Buy
10:26:15	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9515		(3,190,300.00)	Member	Sell
10:30:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.9691		(3,992,275.00)	Member	Sell
10:30:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.9693		3,992,325.00	Member	Buy
10:30:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.9691		3,992,275.00	Member	Buy
10:30:00	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.1715		8,085,750.00	Member	Buy
10:30:00	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.1715		(8,085,750.00)	Member	Sell
10:30:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.9693		(3,992,325.00)	Member	Sell
15:16:28	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0100		(800,500.00)	Client	Sell
15:16:28	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0100		800,500.00	Member	Buy
15:28:23	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0200		(801,000.00)	Client	Sell
15:28:23	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0200		801,000.00	Member	Buy
<b>Total Futures</b>					<b>8</b>		<b>1,310</b>	<b>1,310,000</b>			<b>21 021 505.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>1,310</b>	<b>1,310,000</b>			<b>21,021,505.00</b>		
10:20:32	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5454		(6,772,700.00)	Member	Sell
10:20:32	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5454		6,772,700.00	Member	Buy
10:26:34	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5393		(6,769,650.00)	Member	Sell
10:26:34	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5393		6,769,650.00	Member	Buy
10:30:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5463		5,418,520.00	Member	Buy
10:30:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5463		(5,418,520.00)	Member	Sell
10:30:05	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.5443		(135,443.00)	Member	Sell
10:30:05	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.5443		135,443.00	Member	Buy
15:16:07	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5583		6,779,150.00	Member	Buy
15:16:07	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5583		(6,779,150.00)	Member	Sell
<b>Total Futures</b>					<b>5</b>		<b>1,910</b>	<b>1,910,000</b>			<b>25 875 463.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>1,910</b>	<b>1,910,000</b>			<b>25,875,463.00</b>		
9:50:03	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4956		712,170.00	Member	Buy
9:50:03	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.4956		(712,170.00)	Client	Sell
10:17:51	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4980		(4,749,000.00)	Member	Sell
10:17:51	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4980		4,749,000.00	Member	Buy
10:20:32	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	320	320,000	9.4931		(3,037,792.00)	Member	Sell
10:20:32	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	320	320,000	9.4931		3,037,792.00	Member	Buy
10:30:07	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4918		(4,745,900.00)	Member	Sell
10:30:07	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4918		4,745,900.00	Member	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
16:05:16	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.5444		143,166.00	Member	Buy
16:05:16	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.5444		(143,166.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>1,410</b>	<b>1,410,000</b>			<b>13 388 028.00</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>5</b>		<b>1,410</b>	<b>1,410,000</b>			<b>13,388,028.00</b>		
<b>Total Futures</b>					<b>46</b>		<b>8,537</b>	<b>10,517,000</b>			<b>119 321 872.80</b>		
<b>Total Options</b>					<b>3</b>		<b>1,448</b>	<b>1,448,000</b>			<b>258 856 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>49</b>		<b>9,985</b>	<b>11,965,000</b>			<b>378,177,872.80</b>		