



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 28/10/2013

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
9:18:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8945		4,947,250.00	Client	Buy
9:18:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8945		(4,947,250.00)	Member	Sell
9:18:26	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	352	352,000	10.1907		(3,587,126.40)	Member	Sell
9:18:26	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	352	352,000	10.1907		3,587,126.40	Client	Buy
9:53:46	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.8830		(1,976,600.00)	Member	Sell
10:09:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.8800		(395,200.00)	Member	Sell
10:09:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.8811		19,762,200.00	Member	Buy
10:19:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.8782		19,756,400.00	Member	Buy
10:19:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.8782		(19,756,400.00)	Client	Sell
10:27:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8650		(98,650.00)	Client	Sell
10:27:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8650		98,650.00	Client	Buy
11:56:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	27	27,000	9.8628		266,295.60	Client	Buy
11:56:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	27	27,000	9.8628		(266,295.60)	Member	Sell
12:05:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8560		4,928,000.00	Member	Buy
12:22:04	\$ / R 17/03/2014	Foreign Exchange Future	C	10.00	1	1,000	13,000	13,000,000	329.7600		(4,286,880,000.00)	Member	Sell
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.48	1	1,000	3,000	3,000,000	27.6700		83,010,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.51	1	1,000	3,000	3,000,000	25.0000		75,000,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.15	1	1,000	2,000	2,000,000	75.5000		151,000,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	9.96	1	1,000	3,000	3,000,000	128.3300		384,990,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.15	1	1,000	4,000	4,000,000	75.7500		303,000,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	9.74	1	1,000	2,000	2,000,000	229.0000		458,000,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.56	1	1,000	18,000	18,000,000	21.2200		381,960,000.00	Member	Buy
12:22:04	\$ / R 13/12/2013	Foreign Exchange Future	C	10.36	1	1,000	3,000	3,000,000	40.6700		122,010,000.00	Member	Buy
12:26:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8555		(3,942,200.00)	Client	Sell
12:26:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8555		3,942,200.00	Member	Buy
12:34:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8555		3,942,200.00	Client	Buy
12:34:04	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.9869		(3,994,760.00)	Client	Sell
12:34:04	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.9869		3,994,760.00	Member	Buy
12:34:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	9.8555		(3,942,200.00)	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
12:39:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	9.8472		19,694,400.00	Member	Buy
12:39:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.8472		49,236,000.00	Member	Buy
12:51:36	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	130	130,000	9.8700		1,283,100.00	Member	Buy
13:42:22	\$ / R 13/12/2013	Foreign Exchange Future	C	10.56	1	1,000	18,000	18,000,000	21.2200		381,960,000.00	Member	Buy
13:42:31	\$ / R 13/12/2013	Foreign Exchange Future	C	10.51	1	1,000	3,000	3,000,000	25.0000		75,000,000.00	Member	Buy
13:42:41	\$ / R 13/12/2013	Foreign Exchange Future	C	10.48	1	1,000	3,000	3,000,000	27.6700		83,010,000.00	Member	Buy
13:42:50	\$ / R 13/12/2013	Foreign Exchange Future	C	10.36	1	1,000	3,000	3,000,000	40.6700		122,010,000.00	Member	Buy
13:42:58	\$ / R 13/12/2013	Foreign Exchange Future	C	10.15	1	1,000	4,000	4,000,000	75.7500		303,000,000.00	Member	Buy
13:43:06	\$ / R 13/12/2013	Foreign Exchange Future	C	9.74	1	1,000	2,000	2,000,000	229.0000		458,000,000.00	Member	Buy
13:43:14	\$ / R 13/12/2013	Foreign Exchange Future	C	9.96	1	1,000	3,000	3,000,000	128.3300		384,990,000.00	Member	Buy
13:43:23	\$ / R 13/12/2013	Foreign Exchange Future	C	10.15	1	1,000	2,000	2,000,000	75.5000		151,000,000.00	Member	Buy
13:43:42	\$ / R 17/03/2014	Foreign Exchange Future	C	10.00	1	1,000	13,000	13,000,000	354.7600		(4,611,880,000.00)	Member	Sell
14:01:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8832		(4,941,600.00)	Member	Sell
14:01:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8832		4,941,600.00	Member	Buy
14:38:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	690	690,000	9.8591		(6,802,779.00)	Client	Sell
14:45:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9000		297,000.00	Member	Buy
14:45:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9000		(297,000.00)	Client	Sell
14:47:33	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9085		(99,085.00)	Member	Sell
15:26:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9156		19,831.20	Member	Buy
15:26:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.9156		(19,831.20)	Client	Sell
15:34:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0520		(10,052,000.00)	Client	Sell
15:34:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.0520		10,052,000.00	Member	Buy
15:37:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9141		(4,957,050.00)	Member	Sell
15:47:42	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9141		297,423.00	Client	Buy
15:47:42	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9141		(297,423.00)	Client	Sell
15:50:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9141		297,423.00	Client	Buy
15:50:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9141		(297,423.00)	Member	Sell
16:24:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.9038		(396,152.00)	Client	Sell
16:24:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.9038		396,152.00	Member	Buy
16:36:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9020		(99,020.00)	Client	Sell
16:36:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9020		99,020.00	Member	Buy
16:52:42	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.9008		39,603.20	Member	Buy
16:52:42	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.9008		(39,603.20)	Client	Sell
18:00:34	\$ / R 28/10/2013	Any day expiry		0.00	1	1,000	7,500	7,500,000	9.8392		73,794,000.00	Client	Buy
18:00:34	\$ / R 28/10/2013	Any day expiry		0.00	1	1,000	7,500	7,500,000	9.8392		(73,794,000.00)	Member	Sell
<b>Total Futures</b>					<b>23</b>		<b>18,770</b>	<b>18,770,000</b>			<b>185 336 141.40</b>		
<b>Total Options</b>					<b>9</b>		<b>51,000</b>	<b>51,000,000</b>			<b>6 408 350 000.00</b>		
<b>Total for \$ / R Any day expiry</b>					<b>32</b>		<b>69,770</b>	<b>69,770,000</b>			<b>6,593,686,141.40</b>		
10:23:07	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	9.8700		(14,805,000.00)	Member	Sell
10:37:36	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	9.8680		(19,736,000.00)	Member	Sell
10:39:19	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	9.8680		(19,736,000.00)	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
10:39:19	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	9.8680		19,736,000.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>38</b>	<b>3,750,000</b>			<b>37 006 500.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>38</b>	<b>3,750,000</b>			<b>37,006,500.00</b>		
9:01:30	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.9850		4,795,500.00	Member	Buy
9:36:54	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9865		(3,197,300.00)	Client	Sell
9:36:54	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9865		3,197,300.00	Member	Buy
11:29:24	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.9628		(15,962.80)	Member	Sell
11:29:24	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.9628		15,962.80	Client	Buy
12:02:26	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9665		(3,193,300.00)	Client	Sell
12:02:26	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9665		3,193,300.00	Member	Buy
16:53:20	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.9730		4,791,900.00	Member	Buy
16:53:20	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.9730		(4,791,900.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>851</b>	<b>851,000</b>			<b>13 596 212.80</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>851</b>	<b>851,000</b>			<b>13,596,212.80</b>		
15:26:00	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4682		18,936.40	Member	Buy
15:26:00	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.4682		(18,936.40)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>2</b>	<b>2,000</b>			<b>18 936.40</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>2</b>	<b>2,000</b>			<b>18,936.40</b>		
<b>Total Futures</b>					<b>31</b>		<b>19,661</b>	<b>23,373,000</b>			<b>235 957 790.60</b>		
<b>Total Options</b>					<b>9</b>		<b>51,000</b>	<b>51,000,000</b>			<b>6 408 350 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>40</b>		<b>70,661</b>	<b>74,373,000</b>			<b>6,644,307,790.60</b>		