



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 14/10/2013

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
8:17:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9870		(299,610.00)	Client	Sell
8:17:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.9870		299,610.00	Member	Buy
8:49:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0090		1,000,900.00	Member	Buy
8:49:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0090		(1,000,900.00)	Client	Sell
9:07:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0068		5,003,400.00	Member	Buy
9:07:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0068		(5,003,400.00)	Member	Sell
9:22:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0094		(10,009.40)	Member	Sell
9:22:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0094		10,009.40	Client	Buy
10:06:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9968		4,998,400.00	Member	Buy
10:06:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9968		(4,998,400.00)	Member	Sell
10:06:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9925		(49,962.50)	Member	Sell
10:06:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9925		49,962.50	Client	Buy
10:13:17	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	450	450,000	9.9800		4,491,000.00	Client	Buy
10:13:17	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	450	450,000	9.9800		(4,491,000.00)	Member	Sell
10:22:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0000		(200,000.00)	Client	Sell
10:22:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	480	480,000	10.0028		(4,801,344.00)	Member	Sell
10:22:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.0000		200,000.00	Member	Buy
10:22:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	480	480,000	10.0028		4,801,344.00	Member	Buy
10:22:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0028		(100,028.00)	Member	Sell
10:22:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0028		100,028.00	Member	Buy
10:25:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	995	995,000	10.0000		9,950,000.00	Member	Buy
10:51:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0074		(5,003,700.00)	Member	Sell
10:51:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0074		5,003,700.00	Member	Buy
10:51:39	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0073		(5,003,650.00)	Member	Sell
10:51:39	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0073		5,003,650.00	Member	Buy
10:52:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1400		(20,280.00)	Member	Sell
10:52:09	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1400		20,280.00	Client	Buy
10:59:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9968		(4,998,400.00)	Member	Sell
10:59:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.9968		4,998,400.00	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
11:51:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	8,642	8,642,000	10.0090		(86,497,778.00)	Member	Sell
12:01:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	180	180,000	10.0100		(1,801,800.00)	Client	Sell
12:01:48	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	180	180,000	10.0100		1,801,800.00	Member	Buy
12:31:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1499		101,499.00	Member	Buy
12:31:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.1499		(101,499.00)	Client	Sell
12:32:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0226		20,045.20	Client	Buy
12:32:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0226		(20,045.20)	Member	Sell
13:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0386		5,019,300.00	Member	Buy
13:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0386		(5,019,300.00)	Member	Sell
15:08:57	\$ / R 15/09/2014	Foreign Exchange Future	C	12.00	1	1,000	10,000	10,000,000	204.6000		2,046,000,000.00	Member	Buy
15:08:57	\$ / R 15/09/2014	Foreign Exchange Future	P	10.00	1	1,000	10,000	10,000,000	407.8000		(4,078,000,000.00)	Member	Sell
15:08:57	\$ / R 15/09/2014	Foreign Exchange Future	P	9.00	1	1,000	10,000	10,000,000	164.5000		1,645,000,000.00	Member	Buy
15:13:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.0202		(50,101,000.00)	Member	Sell
15:55:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0400		(251,000.00)	Client	Sell
15:55:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0400		251,000.00	Member	Buy
15:56:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0451		5,022,550.00	Member	Buy
15:56:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.0451		(5,022,550.00)	Member	Sell
15:59:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0405		502,025.00	Member	Buy
16:00:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0405		(502,025.00)	Client	Sell
16:00:00	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0405		502,025.00	Member	Buy
16:01:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.0527		(20,105,400.00)	Member	Sell
16:05:45	\$ / 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	Sell
16:07:39	\$ / R 15/09/2014	Foreign Exchange Future	C	12.00	1	1,000	10,000	10,000,000	199.6000		1,996,000,000.00	Member	Buy
16:08:17	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.1812		(152,718.00)	Member	Sell
16:08:17	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.1812		152,718.00	Client	Buy
16:20:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1816		20,363.20	Member	Buy
16:20:49	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1816		(20,363.20)	Client	Sell
16:22:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1816		20,363.20	Member	Buy
16:22:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1816		(20,363.20)	Client	Sell
16:25:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0450		251,125.00	Member	Buy
16:25:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0450		(251,125.00)	Client	Sell
16:25:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.0455		2,009,100.00	Member	Buy
16:25:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.0455		(2,009,100.00)	Client	Sell
16:25:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0460		10,046.00	Member	Buy
16:25:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0460		(10,046.00)	Client	Sell
16:25:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.0465		3,013,950.00	Member	Buy
16:25:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.0465		(3,013,950.00)	Client	Sell
16:32:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.0485		351,697.50	Member	Buy
16:32:41	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.0485		(351,697.50)	Client	Sell
16:34:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0490		(502,450.00)	Client	Sell
16:34:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.0490		502,450.00	Member	Buy
16:34:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0500		(50,250.00)	Client	Sell
16:34:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.0500		50,250.00	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
16:45:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0466		40,186.40	Member	Buy
16:45:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0466		(40,186.40)	Client	Sell
16:51:58	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.0527		(50,263,500.00)	Member	Sell
16:51:58	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.0527		50,263,500.00	Member	Buy
16:53:44	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0404		(20,080.80)	Client	Sell
16:53:44	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.0404		20,080.80	Member	Buy
Total Futures					37		18,850	18,849,500			188 982 834.70		
Total Options					3		20,624	20,624,000			4 982 028 000.00		
Total for \$ / R Foreign Exchange Future					39		39,474	39,473,500			5,171,010,834.70		
10:06:27	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9963		(4,998,150.00)	Member	Sell
10:06:27	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9963		4,998,150.00	Member	Buy
10:22:43	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0033		5,001,650.00	Member	Buy
10:22:43	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0033		(5,001,650.00)	Member	Sell
10:51:30	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0068		(5,003,400.00)	Member	Sell
10:51:30	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0068		5,003,400.00	Member	Buy
10:51:39	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0067		(5,003,350.00)	Member	Sell
10:51:39	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.0067		5,003,350.00	Member	Buy
Total Futures					4		20	2,000,000			20 006 550.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					4		20	2,000,000			20,006,550.00		
8:40:16	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9710		(3,194,200.00)	Client	Sell
8:40:16	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9710		3,194,200.00	Member	Buy
10:07:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9555		(159,555.00)	Member	Sell
10:07:00	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9555		159,555.00	Client	Buy
10:24:14	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9830		3,196,600.00	Client	Buy
10:24:14	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.9830		(3,196,600.00)	Member	Sell
12:32:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.9999		15,999.90	Member	Buy
12:32:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.9999		(15,999.90)	Client	Sell
12:36:38	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9925		1,599,250.00	Member	Buy
13:26:08	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.0030		3,200,600.00	Client	Buy
13:26:08	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.0030		(3,200,600.00)	Member	Sell
14:40:17	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0500		16,050.00	Member	Buy
14:40:17	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0500		(16,050.00)	Client	Sell
15:21:42	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0400		802,000.00	Member	Buy
15:48:30	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0500		802,500.00	Member	Buy
15:55:17	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0600		803,000.00	Member	Buy
15:55:38	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0635		16,063.50	Member	Buy
15:55:38	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0635		(16,063.50)	Client	Sell
16:37:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0775		(803,875.00)	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
16:37:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.0775		803,875.00	Member	Buy
16:59:39	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0777		16,077.70	Member	Buy
16:59:39	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0777		(16,077.70)	Client	Sell
Total Futures					11		789	789,000			12 622 396.10		
Total Options													
Total for £ / R Foreign Exchange Future					11		789	789,000			12,622,396.10		
10:51:56	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5563		(6,778,150.00)	Member	Sell
10:51:56	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.5563		6,778,150.00	Member	Buy
11:58:37	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.5696		162,835.20	Member	Buy
11:58:37	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.5696		(162,835.20)	Client	Sell
14:59:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6316		6,815,800.00	Member	Buy
14:59:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6316		(6,815,800.00)	Member	Sell
16:21:35	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6532		1,365,320.00	Member	Buy
16:21:35	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6532		(1,365,320.00)	Client	Sell
Total Futures					4		1,112	1,112,000			15 122 105.20		
Total Options													
Total for € / R Foreign Exchange Future					4		1,112	1,112,000			15,122,105.20		
Total Futures					56		20,771	22,750,500			236 733 886.00		
Total Options					3		20,624	20,624,000			4 982 028 000.00		
Grand Total for all Instruments					58		41,395	43,374,500			5,218,761,886.00		