



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 29/07/2013

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Nominal Value	Trade Type	Buy/ Sell
8:13:24	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.8555		1,980,955.50	Member	Buy
8:13:24	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.8555		(1,980,955.50)	Client	Sell
8:16:46	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.8657		(246,642.50)	Client	Sell
8:16:46	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.8657		246,642.50	Member	Buy
9:01:47	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8812		(49,406.00)	Client	Sell
9:01:47	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8812		49,406.00	Member	Buy
9:02:53	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8861		98,861.00	Client	Buy
9:02:53	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8861		(98,861.00)	Member	Sell
9:14:12	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8970		98,970.00	Client	Buy
9:14:12	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8970		(98,970.00)	Client	Sell
9:14:22	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	9.8900		10,879,000.00	Member	Buy
9:14:22	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.8900		(9,890,000.00)	Client	Sell
9:16:01	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8900		(989,000.00)	Client	Sell
9:17:02	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.8970		395,880.00	Member	Buy
9:17:02	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	9.8970		(395,880.00)	Client	Sell
9:18:11	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9000		(49,500.00)	Client	Sell
9:18:11	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9000		49,500.00	Member	Buy
9:18:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300		100,300.00	Member	Buy
9:18:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.0300		(100,300.00)	Client	Sell
9:20:38	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8983		(989,830.00)	Client	Sell
9:20:38	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8983		989,830.00	Member	Buy
9:21:09	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	640	640,000	9.8000		(6,272,000.00)	Member	Sell
9:21:09	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1,730	1,730,000	9.8000		(16,954,000.00)	Client	Sell
9:21:09	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	840	840,000	9.8000		(8,232,000.00)	Member	Sell
9:21:09	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.8000		(2,450,000.00)	Member	Sell
9:22:00	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8780		(4,939,000.00)	Client	Sell
9:22:00	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8780		4,939,000.00	Member	Buy
9:22:56	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.8950		(247,375.00)	Member	Sell
9:22:56	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.8950		247,375.00	Client	Buy

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Nominal Value	Trade Type	Buy/Sell
9:42:29	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9000		49,500.00	Member	Buy
9:42:29	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9000		(49,500.00)	Client	Sell
10:09:53	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	270	270,000	9.9026		(2,673,702.00)	Member	Sell
10:09:53	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	270	270,000	9.9026		2,673,702.00	Client	Buy
10:48:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0130		(250,325.00)	Member	Sell
10:48:57	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.0130		250,325.00	Client	Buy
12:03:24	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.8800		(790,400.00)	Member	Sell
12:19:02	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8750		(493,750.00)	Member	Sell
12:19:25	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8695		(493,475.00)	Member	Sell
12:37:31	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	104	104,000	9.8721		1,026,698.40	Client	Buy
12:37:31	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.8660		(39,464.00)	Member	Sell
12:44:59	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8573		(4,928,650.00)	Client	Sell
12:44:59	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8573		4,928,650.00	Member	Buy
13:11:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.8900		791,200.00	Client	Buy
13:11:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.8900		(791,200.00)	Member	Sell
13:53:56	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8919		(4,945,950.00)	Member	Sell
13:53:56	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8919		4,945,950.00	Member	Buy
13:55:11	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8955		9,895.50	Member	Buy
13:55:11	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.8955		(9,895.50)	Client	Sell
13:55:33	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.9000		39,600.00	Member	Buy
13:55:33	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9000		198,000.00	Member	Buy
13:55:33	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.9000		(39,600.00)	Client	Sell
13:55:33	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9000		(198,000.00)	Client	Sell
14:30:06	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8950		(19,790.00)	Client	Sell
14:30:06	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8950		19,790.00	Member	Buy
14:42:52	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9010		(99,010.00)	Client	Sell
14:42:52	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9010		99,010.00	Member	Buy
14:44:45	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	138	138,000	9.8750		(1,362,750.00)	Client	Sell
14:44:45	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	444	444,000	9.8750		4,384,500.00	Member	Buy
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.8750		(29,625.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.8750		(79,000.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	31	31,000	9.8750		(306,125.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	42	42,000	9.8750		(414,750.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	70	70,000	9.8750		(691,250.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	106	106,000	9.8750		(1,046,750.00)	Client	Sell
15:01:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	46	46,000	9.8750		(454,250.00)	Client	Sell
15:20:34	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9054		990,540.00	Member	Buy
15:20:34	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.9054		(990,540.00)	Client	Sell
15:54:08	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9100		(49,550.00)	Client	Sell
15:54:08	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9100		49,550.00	Member	Buy
16:00:15	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.9035		(7,427,625.00)	Member	Sell
16:00:15	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.9035		(7,427,625.00)	Member	Sell
16:00:15	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.9035		7,427,625.00	Member	Buy

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16:00:15	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.9035		7,427,625.00	Member	Buy
16:09:55	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.8908		494,540.00	Member	Buy
16:10:00	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	9.8900		79,120.00	Member	Buy
16:10:00	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	58	58,000	9.8906		(573,654.80)	Client	Sell
16:32:04	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8959		(19,791.80)	Client	Sell
16:32:04	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.8959		19,791.80	Member	Buy
16:40:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9030		(9,903.00)	Client	Sell
16:40:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9030		9,903.00	Member	Buy
16:50:42	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	440	440,000	9.8691		(4,342,404.00)	Client	Sell
16:50:42	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1,560	1,560,000	9.8691		15,395,796.00	Member	Buy
16:50:42	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	440	440,000	9.8691		4,342,404.00	Member	Buy
16:50:42	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	1,560	1,560,000	9.8691		(15,395,796.00)	Client	Sell
Total Futures					42		9,432	9,432,000			93 078 628.40		
Total Options													
Total for \$ / R Foreign Exchange Future					42		9,432	9,432,000			93,078,628.40		
16:00:15	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9035		(4,951,750.00)	Member	Sell
16:00:15	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9035		(4,951,750.00)	Member	Sell
16:00:15	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9035		4,951,750.00	Member	Buy
16:00:15	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.9035		4,951,750.00	Member	Buy
Total Futures					2		10	1,000,000			9 903 500.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					2		10	1,000,000			9,903,500.00		
9:25:33	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.1851		759,255.00	Member	Buy
9:25:33	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.1851		(759,255.00)	Client	Sell
9:42:29	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.2150		152,150.00	Member	Buy
9:42:29	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.2150		(152,150.00)	Client	Sell
11:27:40	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.2160		(608,640.00)	Member	Sell
11:27:40	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.2160		608,640.00	Client	Buy
12:03:49	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	104	104,000	15.2050		(1,581,320.00)	Member	Sell
13:11:34	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	104	104,000	15.2150		1,582,360.00	Client	Buy
13:11:34	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	104	104,000	15.2150		(1,582,360.00)	Member	Sell
13:44:48	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	650	650,000	15.2185		(9,892,025.00)	Member	Sell
13:44:48	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	650	650,000	15.2185		9,892,025.00	Client	Buy
15:03:20	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.2195		(228,292.50)	Member	Sell
15:03:20	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.2195		228,292.50	Client	Buy
16:38:51	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.1730		303,460.00	Member	Buy
16:40:14	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.1800		303,600.00	Member	Buy
16:51:31	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.1546		303,092.00	Member	Buy
16:56:20	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.1449		302,898.00	Member	Buy

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Nominal Value	Trade Type	Buy/Sell
16:59:46	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.1615		(1,516,150.00)	Client	Sell
16:59:46	£ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.1550		303,100.00	Member	Buy
Total Futures					10		1,021	1,021,000			15 529 532.50		
Total Options													
Total for £ / R Foreign Exchange Future					10		1,021	1,021,000			15,529,532.50		
12:04:46	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	357	357,000	13.1633		(4,699,298.10)	Client	Sell
12:04:46	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	357	357,000	13.1633		4,699,298.10	Member	Buy
12:48:50	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.0974		1,309,740.00	Member	Buy
12:48:50	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.0974		(1,309,740.00)	Client	Sell
12:49:48	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.0974		1,309,740.00	Client	Buy
12:49:48	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.0974		(1,309,740.00)	Client	Sell
15:19:54	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.1422		(65,711.00)	Member	Sell
15:19:54	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.1422		65,711.00	Client	Buy
Total Futures					4		562	562,000			7 384 489.10		
Total Options													
Total for € / R Foreign Exchange Future					4		562	562,000			7,384,489.10		
17:08:02	NZ\$ / R 31/07/2013	Any day expiry		0.00	1	1,000	3,900	3,900,000	7.9296		30,925,440.00	Client	Buy
17:08:02	NZ\$ / R 31/07/2013	Any day expiry		0.00	1	1,000	1,100	1,100,000	7.9296		(8,722,560.00)	Member	Sell
17:08:02	NZ\$ / R 31/07/2013	Any day expiry		0.00	1	1,000	1,100	1,100,000	7.9296		8,722,560.00	Client	Buy
17:08:02	NZ\$ / R 31/07/2013	Any day expiry		0.00	1	1,000	3,900	3,900,000	7.9296		(30,925,440.00)	Member	Sell
17:12:19	NZ\$ / R 31/07/2013	Any day expiry	C	7.88	1	1,000	1,100	1,100,000	40.6000		(8,669,100.00)	Member	Sell
17:12:19	NZ\$ / R 31/07/2013	Any day expiry	C	7.88	1	1,000	3,900	3,900,000	40.6000		30,735,900.00	Client	Buy
17:12:19	NZ\$ / R 31/07/2013	Any day expiry	C	7.88	1	1,000	1,100	1,100,000	40.6000		8,669,100.00	Client	Buy
17:12:19	NZ\$ / R 31/07/2013	Any day expiry	C	7.88	1	1,000	3,900	3,900,000	40.6000		(30,735,900.00)	Member	Sell
Total Futures					2		5,000	5,000,000			39 648 000.00		
Total Options													
Total for NZ\$ / R Any day expiry					4		10,000	10,000,000			242,648,000.00		
Total Futures					60		16,025	17,015,000			165 544 150.00		
Total Options													
Grand Total for all Instruments					62		21,025	22,015,000			368,544,150.00		