



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 25/10/2013

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
8:34:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	104	104,000	9.9640		(1,036,256.00)	Member	Sell
9:01:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8702		148,053.00	Member	Buy
9:01:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.8702		(148,053.00)	Client	Sell
9:10:10	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	9.8830		10,871,300.00	Member	Buy
9:12:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8805		197,610.00	Client	Buy
9:12:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8805		(197,610.00)	Member	Sell
9:22:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	275	275,000	9.8800		2,717,000.00	Member	Buy
9:24:05	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8850		4,942,500.00	Member	Buy
9:24:05	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8850		(4,942,500.00)	Member	Sell
9:24:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8900		98,900.00	Member	Buy
9:24:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.9000		(198,000.00)	Client	Sell
9:41:55	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	450	450,000	9.8847		(4,448,115.00)	Member	Sell
9:41:55	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8845		(4,942,250.00)	Member	Sell
9:45:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0180		(40,072.00)	Client	Sell
9:45:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.0180		40,072.00	Member	Buy
9:52:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8823		49,411.50	Member	Buy
9:52:34	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8823		(49,411.50)	Client	Sell
10:03:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.8888		2,966,640.00	Member	Buy
10:20:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	111	111,000	9.8888		1,097,656.80	Member	Buy
10:20:55	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	99	99,000	9.8888		978,991.20	Member	Buy
10:36:36	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8700		(98,700.00)	Client	Sell
10:58:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4,147	4,147,000	9.8915		(41,020,050.50)	Member	Sell
11:11:30	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8920		197,840.00	Member	Buy
11:12:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.8955		1,484,325.00	Member	Buy
11:12:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.8955		(1,484,325.00)	Member	Sell
11:23:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9000		9,900.00	Client	Buy
11:23:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	19	19,000	9.9000		188,100.00	Client	Buy
11:23:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.9000		(9,900.00)	Client	Sell
11:58:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8855		(98,855.00)	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
11:58:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8855		98,855.00	Client	Buy
12:04:51	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.8880		9,888,000.00	Member	Buy
12:25:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9101		99,101.00	Member	Buy
13:23:21	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8900		4,945,000.00	Member	Buy
13:23:21	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.8900		(4,945,000.00)	Member	Sell
13:23:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	265	265,000	9.8904		2,620,956.00	Member	Buy
13:23:22	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	265	265,000	9.8904		(2,620,956.00)	Member	Sell
13:49:33	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	372	372,000	9.8835		3,676,662.00	Member	Buy
13:49:33	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	252	252,000	9.8835		(2,490,642.00)	Client	Sell
13:53:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	28	28,000	9.8835		(276,738.00)	Client	Sell
13:54:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8835		(49,417.50)	Client	Sell
13:54:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	87	87,000	9.8835		(859,864.50)	Client	Sell
13:54:51	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	28	28,000	9.8835		(276,738.00)	Client	Sell
13:54:51	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	28	28,000	9.8835		276,738.00	Client	Buy
13:55:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8835		49,417.50	Client	Buy
13:55:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.8835		(49,417.50)	Client	Sell
13:55:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	87	87,000	9.8835		859,864.50	Client	Buy
13:55:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	87	87,000	9.8835		(859,864.50)	Client	Sell
14:16:38	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0420		1,004,200.00	Member	Buy
14:16:38	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.0420		(1,004,200.00)	Client	Sell
14:32:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9115		49,557.50	Member	Buy
14:32:16	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.9115		(49,557.50)	Client	Sell
15:28:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	800	800,000	9.8829		(7,906,320.00)	Member	Sell
15:29:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.8790		(88,911.00)	Member	Sell
15:29:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.8790		88,911.00	Client	Buy
15:30:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	9.8871		(15,819,360.00)	Client	Sell
15:30:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,750	1,750,000	9.8838		17,296,650.00	Client	Buy
15:48:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8800		(988,000.00)	Member	Sell
15:49:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.8862		197,724.00	Client	Buy
15:50:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.8890		988,900.00	Client	Buy
15:50:03	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.9790		(99,790.00)	Member	Sell
16:42:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.8747		(207,368.70)	Member	Sell
16:42:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	21	21,000	9.8747		207,368.70	Client	Buy
16:59:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.8958		(98,958.00)	Member	Sell
Total Futures					32		8,380	8,379,500			82 870 702.95		
Total Options													
Total for \$ / R Foreign Exchange Future					32		8,380	8,379,500			82,870,702.95		
9:03:42	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	9.8825		(49,412,500.00)	Member	Sell
10:55:19	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	23	2,300,000	9.8900		(22,747,000.00)	Member	Sell
11:40:41	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	13	1,300,000	9.9075		(12,879,750.00)	Member	Sell
11:40:41	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	14	1,400,000	9.9075		13,870,500.00	Client	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
11:40:41	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	14	1,400,000	9.9075		(13,870,500.00)	Member	Sell
11:40:41	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	13	1,300,000	9.9075		12,879,750.00	Client	Buy
13:23:22	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.8909		4,945,450.00	Member	Buy
13:23:22	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.8909		(4,945,450.00)	Member	Sell
Total Futures					4		69	6,850,000			67 775 450.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					4		69	6,850,000			67,775,450.00		
9:06:58	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	16.0010		(4,800,300.00)	Member	Sell
9:24:40	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0160		16,016.00	Member	Buy
9:24:40	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0160		(16,016.00)	Client	Sell
9:48:36	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0300		16,030.00	Member	Buy
9:48:36	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0300		(16,030.00)	Client	Sell
10:02:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	11	11,000	16.0320		(176,352.00)	Member	Sell
10:02:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	11	11,000	16.0320		176,352.00	Client	Buy
10:30:01	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	16.0108		4,002,700.00	Member	Buy
10:30:01	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	16.0120		4,003,000.00	Member	Buy
10:30:01	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	16.0120		(4,003,000.00)	Member	Sell
10:30:01	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	16.0108		(4,002,700.00)	Member	Sell
11:15:44	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.0367		32,073.40	Member	Buy
11:15:44	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.0367		(32,073.40)	Client	Sell
11:35:39	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0500		16,050.00	Member	Buy
11:35:39	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.0500		(16,050.00)	Client	Sell
16:05:35	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.9585		15,958,500.00	Member	Buy
16:15:30	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9400		(797,000.00)	Client	Sell
16:15:30	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9400		797,000.00	Member	Buy
Total Futures					9		1,216	1,216,000			19 438 621.40		
Total Options													
Total for £ / R Foreign Exchange Future					9		1,216	1,216,000			19,438,621.40		
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1013		506,500.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1013		506,500.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1018		508,950.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	34	3,400,000	0.1013		344,420.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1013		506,500.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1013		506,500.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	0.1013		506,500.00	Member	Buy
10:05:42	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	34	3,400,000	0.1014		(344,668.20)	Client	Sell
10:35:19	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	300	30,000,000	0.1013		(3,039,000.00)	Member	Sell
10:35:19	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	300	30,000,000	0.1013		3,039,000.00	Member	Buy
10:46:19	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	300	30,000,000	0.1014		(3,041,190.00)	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
10:46:29	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	300	30,000,000	0.1014		3,041,190.00	Client	Buy
10:46:29	¥ / R 13/12/2013	Foreign Exchange Future		0.00	1	100,000	300	30,000,000	0.1014		(3,041,190.00)	Member	Sell
Total Futures					7		934	93,400,000			9 466 054.10		
Total Options													
Total for ¥ / R Foreign Exchange Future					7		934	93,400,000			9,466,054.10		
9:11:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6405		136,405.00	Member	Buy
9:11:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6405		(136,405.00)	Client	Sell
10:02:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	13.6699		(177,708.70)	Member	Sell
10:02:01	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	13.6699		177,708.70	Client	Buy
11:14:28	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6777		136,777.00	Member	Buy
11:14:28	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6777		(136,777.00)	Client	Sell
12:52:13	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	53	53,000	13.8468		733,880.40	Member	Buy
12:52:13	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	53	53,000	13.8468		(733,880.40)	Client	Sell
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	110	110,000	13.6600		1,502,600.00	Member	Buy
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	110	110,000	13.6600		(1,502,600.00)	Client	Sell
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.6600		27,320.00	Member	Buy
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.6600		(27,320.00)	Client	Sell
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	38	38,000	13.6600		519,080.00	Member	Buy
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.6600		(163,920.00)	Client	Sell
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	38	38,000	13.6600		(519,080.00)	Client	Sell
13:15:30	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.6600		163,920.00	Member	Buy
14:30:20	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6842		6,842,100.00	Member	Buy
14:30:20	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6842		(6,842,100.00)	Member	Sell
Total Futures					9		748	748,000			10 239 791.10		
Total Options													
Total for € / R Foreign Exchange Future					9		748	748,000			10,239,791.10		
13:23:22	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.4584		472,920.00	Member	Buy
13:23:22	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.4584		(472,920.00)	Member	Sell
16:29:46	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5085		(475,425.00)	Member	Sell
16:29:46	AU\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.5085		475,425.00	Client	Buy
Total Futures					2		100	100,000			948 345.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		100	100,000			948,345.00		
8:34:45	CAD/ R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	104	104,000	9.5200		990,080.00	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
					1		52	52,000			495,040.00		
					1		52	52,000			495,040.00		
					63		11,498	110,745,500			191,234,004.55		
					63		11,498	110,745,500			191,234,004.55		