



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 28/11/2013

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
8:08:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2095		(1,020,950.00)	Client	Sell
8:08:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2095		1,020,950.00	Member	Buy
9:01:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2650		(51,325.00)	Member	Sell
9:01:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2650		51,325.00	Client	Buy
9:07:47	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.4018		(520,090.00)	Member	Sell
9:07:47	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.4018		520,090.00	Client	Buy
9:27:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	19	19,000	10.3969		197,541.10	Member	Buy
9:31:57	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	19	19,000	10.3969		(197,541.10)	Client	Sell
9:32:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.3969		2,079,380.00	Member	Buy
9:32:18	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.3969		(2,079,380.00)	Client	Sell
9:44:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.2698		205,396.00	Member	Buy
9:44:13	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.2698		(205,396.00)	Client	Sell
9:44:14	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.2699		205,398.00	Member	Buy
9:44:14	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.2699		(205,398.00)	Client	Sell
9:46:46	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2719		(10,271.90)	Member	Sell
9:53:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2809		(10,280.90)	Member	Sell
9:53:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2809		10,280.90	Client	Buy
9:54:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2626		20,525.20	Client	Buy
9:54:28	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2626		(20,525.20)	Client	Sell
9:58:59	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.2560		(92,304.00)	Member	Sell
9:58:59	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.2560		92,304.00	Client	Buy
10:08:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2462		10,246.20	Member	Buy
10:08:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2462		(10,246.20)	Client	Sell
11:10:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.2626		30,787.80	Member	Buy
11:10:07	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.2626		(30,787.80)	Client	Sell
11:49:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2495		(61,497.00)	Client	Sell
11:49:40	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	10.2495		61,497.00	Client	Buy
12:10:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2329		(1,023,290.00)	Client	Sell
12:10:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2352		102,352.00	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
12:11:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2350		102,350.00	Member	Buy
12:11:32	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2352		102,352.00	Member	Buy
12:11:39	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2350		102,350.00	Member	Buy
12:11:44	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2352		102,352.00	Member	Buy
12:13:36	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2338		102,338.00	Member	Buy
12:13:36	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.2338		(102,338.00)	Client	Sell
12:17:52	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2307		511,535.00	Member	Buy
12:29:25	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.3796		5,189,800.00	Client	Buy
12:29:25	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2320		(5,116,000.00)	Client	Sell
12:29:25	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.2307		204,614.00	Client	Buy
12:29:25	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3757		(207,514.00)	Client	Sell
12:30:06	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	480	480,000	10.3798		(4,982,304.00)	Member	Sell
12:30:06	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	480	480,000	10.2321		4,911,408.00	Member	Buy
12:31:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	38	38,000	10.2307		(388,766.60)	Client	Sell
12:31:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	38	38,000	10.2307		388,766.60	Member	Buy
12:31:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	406	406,000	10.2307		(4,153,664.20)	Member	Sell
12:31:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	406	406,000	10.2307		4,153,664.20	Member	Buy
12:40:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2309		(5,115,450.00)	Member	Sell
12:40:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2309		5,115,450.00	Member	Buy
12:53:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	328	328,000	10.2289		(3,355,079.20)	Member	Sell
12:53:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	328	328,000	10.2289		3,355,079.20	Member	Buy
13:00:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2330		1,023,300.00	Member	Buy
13:00:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2330		(1,023,300.00)	Client	Sell
13:22:25	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.2300		(122,760.00)	Member	Sell
13:22:25	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	12	12,000	10.2300		122,760.00	Client	Buy
13:26:39	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3650		(51,825.00)	Member	Sell
13:26:39	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3650		51,825.00	Client	Buy
13:56:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2150		(40,860.00)	Member	Sell
13:56:02	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2150		40,860.00	Client	Buy
14:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	425	425,000	10.2400		4,352,000.00	Member	Buy
14:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.2400		768,000.00	Member	Buy
14:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	425	425,000	10.2400		(4,352,000.00)	Client	Sell
14:42:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.2400		(768,000.00)	Client	Sell
14:42:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	275	275,000	10.2400		2,816,000.00	Member	Buy
14:42:19	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	275	275,000	10.2400		(2,816,000.00)	Client	Sell
14:42:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2400		512,000.00	Member	Buy
14:42:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2400		(512,000.00)	Client	Sell
14:42:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.2400		768,000.00	Member	Buy
14:42:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.2400		(768,000.00)	Client	Sell
14:58:15	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2329		20,465.80	Member	Buy
14:59:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2329		(20,465.80)	Client	Sell
15:21:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	28	28,000	10.2546		(287,128.80)	Member	Sell
15:21:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2495		(40,998.00)	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
15:21:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	28	28,000	10.2546		287,128.80	Client	Buy
15:21:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2495		40,998.00	Client	Buy
15:22:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	240	240,000	10.2500		2,460,000.00	Member	Buy
15:22:24	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	240	240,000	10.2500		(2,460,000.00)	Client	Sell
15:31:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.3950		(2,598,750.00)	Member	Sell
15:31:46	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.3950		2,598,750.00	Client	Buy
Total Futures					39		4,364	4,363,500			44 817 353.25		
Total Options													
Total for \$ / R Foreign Exchange Future					39		4,364	4,363,500			44,817,353.25		
8:50:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7219		167,219.00	Client	Buy
8:50:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7219		(167,219.00)	Client	Sell
8:51:05	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.5543		827,715.00	Member	Buy
8:51:05	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.5543		(827,715.00)	Client	Sell
9:04:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.7169		3,343,380.00	Member	Buy
9:04:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.7169		(3,343,380.00)	Client	Sell
9:44:19	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7500		16,750.00	Member	Buy
9:44:19	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7500		(16,750.00)	Client	Sell
10:07:45	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9700		(33,940.00)	Member	Sell
10:07:45	£ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9700		33,940.00	Client	Buy
11:01:02	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	22	22,000	16.7072		367,558.40	Member	Buy
11:01:02	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	22	22,000	16.7072		(367,558.40)	Client	Sell
11:35:32	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.7275		1,672,750.00	Member	Buy
14:58:43	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	16.7239		(100,343.40)	Member	Sell
14:59:47	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	16.7239		100,343.40	Client	Buy
15:07:57	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.7275		1,672,750.00	Client	Buy
15:07:57	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.7275		(1,672,750.00)	Member	Sell
16:10:47	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7620		16,762.00	Member	Buy
16:10:47	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7620		(16,762.00)	Client	Sell
16:17:03	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7488		837,440.00	Member	Buy
16:46:08	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	16.6614		83,307,000.00	Member	Buy
16:53:54	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.6114		8,305,700.00	Member	Buy
16:53:54	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	16.6564		(83,282,000.00)	Client	Sell
16:59:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	16.7240		2,508,600.00	Member	Buy
16:59:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	16.7240		(2,508,600.00)	Client	Sell
Total Futures					13		5,867	5,867,000			97 757 462.80		
Total Options													
Total for £ / R Foreign Exchange Future					13		5,867	5,867,000			97,757,462.80		
9:28:42	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9174		13,917.40	Member	Buy
9:28:42	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9174		(13,917.40)	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
9:46:56	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9442		(13,944.20)	Member	Sell
9:54:11	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9532		(13,953.20)	Member	Sell
9:54:11	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9532		13,953.20	Client	Buy
11:30:18	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1502		(141,502.00)	Client	Sell
11:30:18	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1502		141,502.00	Member	Buy
16:17:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	14.1347		508,849.20	Member	Buy
16:17:16	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	36	36,000	14.1347		(508,849.20)	Client	Sell
Total Futures					5		49	48,500			685 193.90		
Total Options													
Total for € / R Foreign Exchange Future					5		49	48,500			685,193.90		
8:41:58	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3400		(467,000.00)	Client	Sell
8:41:58	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3400		467,000.00	Member	Buy
Total Futures					1		50	50,000			467 000.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		50	50,000			467,000.00		
16:49:25	CNH / R 13/12/2013	Foreign Exchange Future		0.00	1	10,000	50	500,000	1.6900		845,000.00	Member	Buy
16:49:25	CNH / R 13/12/2013	Foreign Exchange Future		0.00	1	10,000	50	500,000	1.6900		845,000.00	Member	Buy
16:49:25	CNH / R 13/12/2013	Foreign Exchange Future		0.00	1	10,000	50	500,000	1.6900		(845,000.00)	Member	Sell
16:49:25	CNH / R 13/12/2013	Foreign Exchange Future		0.00	1	10,000	50	500,000	1.6900		(845,000.00)	Member	Sell
Total Futures					2		100	1,000,000			1 690 000.00		
Total Options													
Total for CNH / R Foreign Exchange Future					2		100	1,000,000			1,690,000.00		
Total Futures					59		10,429	11,329,000			145 417 009.95		
Total Options													
Grand Total for all Instruments					59		10,429	11,329,000			145,417,009.95		