



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 29/11/2013

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
8:52:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2620		513,100.00	Member	Buy
8:52:23	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.2620		(513,100.00)	Client	Sell
9:15:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	37	37,000	10.2127		(377,869.90)	Client	Sell
9:15:11	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	37	37,000	10.2127		377,869.90	Member	Buy
9:17:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	121	121,000	10.3486		1,252,180.60	Member	Buy
9:17:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	121	121,000	10.3486		(1,252,180.60)	Client	Sell
9:33:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.2032		(10,203,200.00)	Client	Sell
9:33:35	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2032		5,101,600.00	Member	Buy
9:33:45	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2032		5,101,600.00	Member	Buy
9:42:14	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.2014		173,423.80	Member	Buy
9:42:14	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	10.2014		(173,423.80)	Client	Sell
9:50:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2048		40,819.20	Client	Buy
9:50:31	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.2048		(40,819.20)	Member	Sell
10:06:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3525		(207,050.00)	Member	Sell
10:06:00	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.3525		207,050.00	Client	Buy
10:30:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	37	37,000	10.3596		(383,305.20)	Member	Sell
10:30:45	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	37	37,000	10.3596		383,305.20	Client	Buy
11:43:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3880		(51,940.00)	Member	Sell
11:43:03	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3880		51,940.00	Client	Buy
12:52:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2500		51,250.00	Member	Buy
12:52:18	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.2500		(51,250.00)	Client	Sell
13:19:06	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.2477		358,669.50	Member	Buy
13:19:06	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.2477		(358,669.50)	Client	Sell
13:28:47	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.3964		20,792.80	Member	Buy
13:28:47	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.3964		(20,792.80)	Client	Sell
13:29:21	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.4000		52,000.00	Member	Buy
13:29:21	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.4000		(52,000.00)	Client	Sell
14:34:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3700		(103,700.00)	Member	Sell
14:34:32	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.3700		103,700.00	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
14:37:47	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2224		(1,022,240.00)	Member	Sell
14:38:27	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.2224		1,022,240.00	Client	Buy
15:16:25	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3439		31,031.70	Member	Buy
15:16:25	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3439		(31,031.70)	Client	Sell
15:45:01	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	82	82,000	10.2260		(838,532.00)	Member	Sell
15:46:21	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	82	82,000	10.2260		838,532.00	Client	Buy
15:53:56	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2169		5,108,450.00	Member	Buy
15:53:56	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2169		(5,108,450.00)	Member	Sell
16:03:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3626		31,087.80	Member	Buy
16:03:19	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3626		(31,087.80)	Member	Sell
16:14:50	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3600		(51,800.00)	Member	Sell
16:14:50	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3600		51,800.00	Client	Buy
16:16:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2176		(10,217.60)	Member	Sell
16:16:04	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.2176		10,217.60	Client	Buy
16:34:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	800	800,000	10.2140		(8,171,200.00)	Member	Sell
16:34:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	800	800,000	10.2140		8,171,200.00	Client	Buy
16:37:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2050		(5,102,500.00)	Member	Sell
16:37:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3460		(51,730.00)	Member	Sell
16:37:54	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3460		51,730.00	Client	Buy
16:37:54	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.2050		5,102,500.00	Member	Buy
16:38:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.1983		356,940.50	Member	Buy
16:38:29	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	35	35,000	10.1983		(356,940.50)	Member	Sell
16:38:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1983		20,396.60	Member	Buy
16:38:43	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.1983		(20,396.60)	Member	Sell
16:40:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3400		(51,700.00)	Member	Sell
16:40:11	\$ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3400		51,700.00	Client	Buy
16:49:14	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	460	460,000	10.1987		(4,691,402.00)	Member	Sell
16:57:09	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	460	460,000	10.1987		4,691,402.00	Client	Buy
Total Futures					29		3,849	3,849,000			39 328 529.20		
Total Options													
Total for \$ / R Foreign Exchange Future					29		3,849	3,849,000			39,328,529.20		
10:18:05	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.2120		5,106,000.00	Member	Buy
10:18:05	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.2120		(5,106,000.00)	Member	Sell
15:53:56	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.2169		5,108,450.00	Member	Buy
15:53:56	\$ / R MAXI 13/12/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.2169		(5,108,450.00)	Member	Sell
Total Futures					2		10	1,000,000			10 214 450.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					2		10	1,000,000			10,214,450.00		
8:37:36	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.6880		1,668,800.00	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
8:37:36	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.6880		(1,668,800.00)	Member	Sell
9:00:14	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7206		16,720.60	Client	Buy
9:00:14	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7206		(16,720.60)	Member	Sell
9:34:57	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.6800		(16,680.00)	Member	Sell
9:34:57	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.6800		16,680.00	Client	Buy
9:46:03	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.6776		833,880.00	Member	Buy
9:46:03	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.6776		(833,880.00)	Member	Sell
10:44:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6867		250,300.50	Client	Buy
10:44:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6867		(250,300.50)	Member	Sell
10:48:32	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.7014		8,350,700.00	Member	Buy
10:48:32	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	16.7014		(8,350,700.00)	Member	Sell
11:13:05	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.7380		1,673,800.00	Member	Buy
11:15:55	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.7435		1,674,350.00	Member	Buy
11:15:55	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.7407		(3,348,140.00)	Client	Sell
11:16:10	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7479		16,747.90	Member	Buy
11:16:10	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7479		(16,747.90)	Client	Sell
14:01:05	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7075		(835,375.00)	Member	Sell
14:01:05	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	16.7075		6,683,000.00	Member	Buy
14:03:34	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7190		(835,950.00)	Member	Sell
14:03:34	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7190		835,950.00	Member	Buy
15:03:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7108		835,540.00	Member	Buy
15:03:18	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.7108		(835,540.00)	Member	Sell
15:41:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7022		16,702.20	Member	Buy
15:41:04	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.7022		(16,702.20)	Client	Sell
16:05:58	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6972		(250,458.00)	Member	Sell
16:05:58	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6972		250,458.00	Member	Buy
16:20:11	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	350	350,000	16.7000		5,845,000.00	Member	Buy
16:20:11	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	350	350,000	16.7000		(5,845,000.00)	Client	Sell
16:34:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.6777		(16,677.70)	Member	Sell
16:34:12	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.6777		16,677.70	Client	Buy
16:34:20	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6775		(250,162.50)	Member	Sell
16:34:20	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.6775		250,162.50	Member	Buy
16:44:43	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.6480		(3,329,600.00)	Member	Sell
16:47:57	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	16.6490		(1,664,900.00)	Member	Sell
16:55:59	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	16.6500		(4,995,000.00)	Member	Sell
16:55:59	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	16.6500		4,995,000.00	Client	Buy
17:01:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	16.6580		4,997,400.00	Client	Buy
17:01:45	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	16.6580		(4,997,400.00)	Member	Sell
Total Futures					20		2,325	2,325,000			38 801 301.90		
Total Options													
Total for £ / R Foreign Exchange Future					20		2,325	2,325,000			38,801,301.90		

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
10:15:35	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.0828		267,573.20	Member	Buy
10:15:35	€ / R 17/03/2014	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.0828		(267,573.20)	Client	Sell
12:00:12	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9416		(6,970,800.00)	Member	Sell
12:00:12	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9416		6,970,800.00	Member	Buy
15:36:15	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9100		1,391,000.00	Member	Buy
15:36:15	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9100		(1,391,000.00)	Client	Sell
16:00:18	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.9073		(3,476,825.00)	Member	Sell
16:00:18	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.9073		3,476,825.00	Member	Buy
16:10:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.9081		(3,477,025.00)	Member	Sell
16:10:38	€ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.9081		3,477,025.00	Member	Buy
Total Futures					5		1,119	1,119,000			15 583 223.20		
Total Options													
Total for € / R Foreign Exchange Future					5		1,119	1,119,000			15,583,223.20		
9:45:36	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.2764		37,105.60	Member	Buy
9:45:36	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	9.2764		(37,105.60)	Client	Sell
10:18:05	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2917		464,585.00	Member	Buy
10:18:05	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2917		(464,585.00)	Member	Sell
15:46:27	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	177	177,000	9.3110		1,648,047.00	Client	Buy
15:46:27	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	177	177,000	9.3110		(1,648,047.00)	Member	Sell
15:53:56	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3053		465,265.00	Member	Buy
15:53:56	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3053		(465,265.00)	Member	Sell
16:40:11	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2850		(464,250.00)	Member	Sell
16:40:11	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2850		464,250.00	Member	Buy
16:47:11	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.2818		(928,180.00)	Member	Sell
16:47:11	AU\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.2818		928,180.00	Member	Buy
Total Futures					6		431	431,000			4 007 432.60		
Total Options													
Total for AU\$ / R Foreign Exchange Future					6		431	431,000			4,007,432.60		
9:02:40	QUANTO € / \$ 17/03/20	Foreign Exchange Future		0.00	1	10,000	20	200,000	1.3627		272,540.00	Member	Buy
9:02:40	QUANTO € / \$ 17/03/20	Foreign Exchange Future		0.00	1	10,000	20	200,000	1.3627		(272,540.00)	Client	Sell
Total Futures					1		20	200,000			272 540.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					1		20	200,000			272,540.00		

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
Total Futures					62		7,754	8,924,000			108 207 476.90		
Total Options													
Grand Total for all Instruments					62		7,754	8,924,000			108,207,476.90		