



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 12/11/2012

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Premium Value	Trade Type	Buy/Sell
8:39:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7945	(879,450.00)	Client	Sell
8:39:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7945	879,450.00	Member	Buy
9:12:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7434	4,371,700.00	Member	Buy
9:12:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.7434	8,743,400.00	Member	Buy
9:13:06	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7436	4,371,800.00	Member	Buy
9:16:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.7400	43,700.00	Client	Buy
9:18:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7420	(4,371,000.00)	Member	Sell
9:18:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7420	4,371,000.00	Member	Buy
9:18:17	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7450	87,450.00	Member	Buy
9:20:42	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.7500	43,750.00	Member	Buy
9:28:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7440	4,372,000.00	Member	Buy
9:30:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.6735	1,734,700.00	Member	Buy
9:30:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.7365	(17,473,000.00)	Client	Sell
9:30:52	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	340	340,000	8.7515	(2,975,510.00)	Member	Sell
9:31:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.6735	433,675.00	Member	Buy
9:31:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7365	(4,368,250.00)	Client	Sell
9:32:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7468	376,112.40	Member	Buy
9:34:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7483	376,176.90	Member	Buy
9:34:33	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7483	(376,176.90)	Member	Sell
9:44:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7468	(376,112.40)	Member	Sell
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.7550	43,775.00	Member	Buy
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7552	(4,377,600.00)	Member	Sell
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7552	4,377,600.00	Member	Buy
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7555	(2,188,875.00)	Member	Sell
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7555	2,188,875.00	Member	Buy
9:49:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.8690	(6,651,750.00)	Member	Sell
9:49:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.8690	6,651,750.00	Member	Buy
9:49:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7470	(218,675.00)	Client	Sell
9:51:02	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,770	1,770,000	8.8654	15,691,758.00	Client	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Premium Value	Trade Type	Buy/Sell
9:51:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3,020	3,020,000	8.7501	(26,425,302.00)	Client	Sell
9:51:02	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,770	1,770,000	8.8654	(15,691,758.00)	Member	Sell
9:51:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,770	1,770,000	8.7484	15,484,668.00	Member	Buy
10:00:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	394	394,000	8.7548	3,449,391.20	Member	Buy
10:00:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,280	1,280,000	8.7541	(11,205,248.00)	Client	Sell
10:01:54	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7525	4,376,250.00	Member	Buy
10:06:00	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	106	106,000	8.7548	928,008.80	Member	Buy
10:08:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	280	280,000	8.7561	2,451,708.00	Member	Buy
10:28:38	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7449	2,186,225.00	Member	Buy
10:30:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	345	345,000	8.7488	(3,018,336.00)	Member	Sell
10:30:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7370	(2,184,250.00)	Client	Sell
10:39:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	53	53,000	8.7425	(463,352.50)	Client	Sell
10:39:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	53	53,000	8.7425	463,352.50	Member	Buy
10:56:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.7555	35,022.00	Member	Buy
10:56:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.7555	(35,022.00)	Client	Sell
11:04:36	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	32	32,000	8.7550	280,160.00	Member	Buy
11:04:36	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	32	32,000	8.7550	(280,160.00)	Client	Sell
11:55:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7585	(8,758.50)	Client	Sell
11:55:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7585	8,758.50	Member	Buy
12:05:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7597	(437,985.00)	Client	Sell
12:05:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7597	437,985.00	Member	Buy
12:06:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.7597	(429,225.30)	Client	Sell
12:06:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.7597	429,225.30	Member	Buy
12:29:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7550	(4,377,500.00)	Member	Sell
12:31:37	\$ / R 18/03/2013	Foreign Exchange Future	P	8.60	1	1,000	500	500,000	165.0000	(82,500,000.00)	Member	Sell
12:31:37	\$ / R 18/03/2013	Foreign Exchange Future	C	9.25	1	1,000	500	500,000	183.0000	91,500,000.00	Member	Buy
12:31:37	\$ / R 18/03/2013	Foreign Exchange Future	P	8.60	1	1,000	500	500,000	165.0000	82,500,000.00	Client	Buy
12:31:37	\$ / R 18/03/2013	Foreign Exchange Future	C	9.25	1	1,000	500	500,000	183.0000	(91,500,000.00)	Client	Sell
12:33:31	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7475	(4,373,750.00)	Member	Sell
12:33:31	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,657	1,657,000	8.7508	14,500,075.60	Client	Buy
13:13:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7528	4,376,400.00	Member	Buy
13:13:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7524	4,376,200.00	Member	Buy
13:13:52	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7524	2,188,100.00	Member	Buy
13:45:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7680	4,384,000.00	Member	Buy
13:45:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7680	2,192,000.00	Member	Buy
13:45:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7680	(4,384,000.00)	Member	Sell
13:45:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7680	(2,192,000.00)	Member	Sell
13:58:29	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7600	(219,000.00)	Member	Sell
13:58:29	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7600	219,000.00	Client	Buy
14:34:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7579	(4,378,950.00)	Member	Sell
14:34:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7579	4,378,950.00	Member	Buy
15:29:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7641	(2,191,025.00)	Member	Sell
16:21:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	96	96,000	8.8894	853,382.40	Member	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Premium Value	Trade Type	Buy/Sell
16:21:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	96	96,000	8.8894	(853,382.40)	Client	Sell
16:40:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7777	(8,777.70)	Member	Sell
16:40:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7777	8,777.70	Client	Buy
16:45:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7823	439,115.00	Client	Buy
16:45:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7823	(439,115.00)	Member	Sell
16:59:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7837	(4,391,850.00)	Member	Sell
17:04:55	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	8.9955	22,488,750.00	Client	Buy
17:04:55	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	8.9955	(22,488,750.00)	Member	Sell
17:06:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7880	4,394,000.00	Client	Buy
17:09:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	28	28,000	8.7508	245,022.40	Client	Buy
<b>Total Futures</b>					<b>39</b>		<b>17,577</b>	<b>17,577,000</b>		<b>154 733 548.20</b>		
<b>Total Options</b>					<b>2</b>		<b>1,000</b>	<b>1,000,000</b>		<b>174 000 000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>41</b>		<b>18,577</b>	<b>18,577,000</b>		<b>328,733,548.20</b>		
9:49:15	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.7555	(4,377,750.00)	Member	Sell
9:49:15	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.7555	4,377,750.00	Member	Buy
9:49:15	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8690	(4,434,500.00)	Member	Sell
9:49:15	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8690	4,434,500.00	Member	Buy
17:01:03	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	500	50,000,000	8.7880	439,400,000.00	Client	Buy
17:06:05	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	500	50,000,000	8.7880	(439,400,000.00)	Client	Sell
<b>Total Futures</b>					<b>3</b>		<b>510</b>	<b>51,000,000</b>		<b>448 212 250.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>3</b>		<b>510</b>	<b>51,000,000</b>		<b>448,212,250.00</b>		
9:02:50	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9104	(695,520.00)	Member	Sell
9:02:50	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9104	695,520.00	Client	Buy
9:49:15	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9185	6,959,250.00	Member	Buy
9:49:15	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9185	(6,959,250.00)	Member	Sell
10:01:09	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9190	(695,950.00)	Member	Sell
10:01:09	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.9266	2,088,990.00	Client	Buy
11:34:54	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.8898	694,490.00	Member	Buy
12:06:56	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9405	(697,025.00)	Member	Sell
13:17:53	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.8988	694,940.00	Member	Buy
13:46:05	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9202	(696,010.00)	Member	Sell
14:38:46	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.8930	694,650.00	Member	Buy
14:38:46	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.8938	(2,084,070.00)	Client	Sell
15:11:21	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8942	(347,355.00)	Member	Sell
15:11:21	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.8942	347,355.00	Client	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Premium Value	Trade Type	Buy/Sell
<b>Total Futures</b>					<b>7</b>		<b>875</b>	<b>875,000</b>		<b>12 175 187.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>7</b>		<b>875</b>	<b>875,000</b>		<b>12,175,187.50</b>		
9:49:15	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1248	1,112,480.00	Member	Buy
9:49:15	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1248	(1,112,480.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>1 112 480.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>1,112,480.00</b>		
16:04:06	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.2225	9,222.50	Member	Buy
16:04:06	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.2222	9,222.20	Member	Buy
16:04:06	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.2225	(9,222.50)	Client	Sell
16:04:06	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.2222	(9,222.20)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>2</b>	<b>2,000</b>		<b>18 444.70</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>2</b>		<b>2</b>	<b>2,000</b>		<b>18,444.70</b>		
<b>Total Futures</b>					<b>52</b>		<b>19,064</b>	<b>69,554,000</b>		<b>616 251 910.40</b>		
<b>Total Options</b>					<b>2</b>		<b>1,000</b>	<b>1,000,000</b>		<b>174 000 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>54</b>		<b>20,064</b>	<b>70,554,000</b>		<b>790,251,910.40</b>		