



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 28/11/2012

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
8:17:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8450	884,500.00	Client	Buy
8:17:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8450	(884,500.00)	Member	Sell
9:02:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.8806	8,880,600.00	Client	Buy
9:02:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.8806	(8,880,600.00)	Member	Sell
9:03:01	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.8715	26,614.50	Member	Buy
9:03:01	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.8715	(26,614.50)	Client	Sell
9:06:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8750	2,218,750.00	Member	Buy
9:06:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8750	(2,218,750.00)	Member	Sell
9:08:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8738	(443,690.00)	Member	Sell
9:08:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8738	443,690.00	Client	Buy
9:10:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.1043	(182,086.00)	Member	Sell
9:10:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.1043	182,086.00	Client	Buy
9:11:45	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8715	88,715.00	Member	Buy
9:11:45	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8715	(88,715.00)	Client	Sell
9:29:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8635	(2,215,875.00)	Member	Sell
9:29:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8635	(4,431,750.00)	Member	Sell
9:29:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8635	2,215,875.00	Member	Buy
9:29:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8635	4,431,750.00	Member	Buy
9:39:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8630	(88,630.00)	Member	Sell
9:49:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8621	4,431,050.00	Member	Buy
9:49:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8621	(4,431,050.00)	Member	Sell
9:57:09	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8710	(443,550.00)	Member	Sell
9:57:09	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8710	443,550.00	Client	Buy
9:59:17	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	8.8710	(310,485.00)	Member	Sell
10:01:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	105	105,000	8.8645	(930,772.50)	Member	Sell
10:01:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	105	105,000	8.8645	930,772.50	Member	Buy
10:02:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	8.8760	(310,660.00)	Member	Sell
10:02:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	8.8760	310,660.00	Client	Buy
10:03:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9830	(1,796,600.00)	Member	Sell

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
10:03:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9830	1,796,600.00	Client	Buy
10:26:49	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8686	(221,715.00)	Member	Sell
10:26:49	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8686	221,715.00	Client	Buy
10:30:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8670	(4,433,500.00)	Member	Sell
10:30:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8670	4,433,500.00	Member	Buy
10:40:56	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2,400	2,400,000	8.8665	21,279,600.00	Member	Buy
10:40:56	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2,400	2,400,000	8.8665	(21,279,600.00)	Client	Sell
11:04:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	475	475,000	8.8775	(4,216,812.50)	Member	Sell
11:04:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	475	475,000	8.8775	4,216,812.50	Member	Buy
11:06:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8800	(444,000.00)	Client	Sell
11:06:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8800	444,000.00	Member	Buy
11:15:44	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	132	132,000	9.0062	1,188,818.40	Member	Buy
11:15:44	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	132	132,000	9.0062	(1,188,818.40)	Client	Sell
11:17:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	255	255,000	8.8845	(2,265,547.50)	Member	Sell
11:17:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	255	255,000	8.8845	2,265,547.50	Client	Buy
11:21:04	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8981	(266,943.00)	Member	Sell
11:21:04	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8981	266,943.00	Client	Buy
11:35:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.8909	435,654.10	Member	Buy
11:35:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.8909	(435,654.10)	Client	Sell
11:45:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8913	(533,478.00)	Member	Sell
11:45:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8913	533,478.00	Client	Buy
11:48:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.8940	(400,230.00)	Member	Sell
11:48:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.8940	400,230.00	Client	Buy
11:49:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.0060	(900,600.00)	Member	Sell
11:49:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.0060	900,600.00	Client	Buy
12:00:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	31	31,000	8.8895	(275,574.50)	Client	Sell
12:00:02	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	31	31,000	8.8895	275,574.50	Member	Buy
12:09:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.0090	(1,351,350.00)	Member	Sell
12:21:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.8924	(8,892.40)	Client	Sell
12:21:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.8924	8,892.40	Member	Buy
12:21:53	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8960	(222,400.00)	Member	Sell
12:21:53	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8960	222,400.00	Client	Buy
12:27:54	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8935	(4,446,750.00)	Member	Sell
12:27:54	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8935	4,446,750.00	Member	Buy
13:13:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	340	340,000	8.8989	(3,025,626.00)	Member	Sell
13:13:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	340	340,000	8.8989	3,025,626.00	Client	Buy
13:14:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8999	(4,449,950.00)	Member	Sell
13:14:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9000	(1,780,000.00)	Member	Sell
13:14:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8999	4,449,950.00	Client	Buy
13:14:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9000	1,780,000.00	Client	Buy
13:15:10	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.9000	(2,670,000.00)	Member	Sell
13:15:10	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9000	1,780,000.00	Member	Buy
13:15:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9000	1,780,000.00	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
13:15:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.9000	(1,780,000.00)	Member	Sell
13:15:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9000	890,000.00	Client	Buy
13:17:23	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9000	(2,225,000.00)	Member	Sell
13:17:23	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9000	2,225,000.00	Client	Buy
13:26:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8952	(44,476.00)	Member	Sell
13:26:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8952	44,476.00	Client	Buy
13:37:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8911	(4,445,550.00)	Member	Sell
13:37:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8911	4,445,550.00	Member	Buy
14:21:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	245	245,000	8.8891	(2,177,829.50)	Member	Sell
14:21:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	245	245,000	8.8891	2,177,829.50	Member	Buy
14:43:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	441	441,000	8.8900	3,920,490.00	Member	Buy
14:43:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.8900	(8,890,000.00)	Client	Sell
14:43:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	559	559,000	8.8900	4,969,510.00	Member	Buy
15:04:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.0120	1,351,800.00	Member	Buy
15:04:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.0120	(1,351,800.00)	Client	Sell
15:20:44	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.0175	676,312.50	Member	Buy
15:20:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9000	445,000.00	Member	Buy
15:20:44	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.0175	(676,312.50)	Client	Sell
15:21:30	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	55	55,000	9.0217	(496,193.50)	Member	Sell
15:21:30	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	55	55,000	9.0217	496,193.50	Client	Buy
15:25:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9060	89,060.00	Member	Buy
15:25:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.0255	676,912.50	Member	Buy
15:25:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	75	75,000	9.0255	(676,912.50)	Client	Sell
15:25:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9100	89,100.00	Member	Buy
15:25:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	70	70,000	8.9022	(623,154.00)	Client	Sell
15:36:39	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	414	414,000	9.1271	3,778,619.40	Member	Buy
15:36:39	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	414	414,000	9.1271	(3,778,619.40)	Client	Sell
15:37:25	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	423	423,000	9.1261	3,860,340.30	Member	Buy
15:37:25	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	423	423,000	9.1261	(3,860,340.30)	Client	Sell
15:46:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8500	(88,500.00)	Member	Sell
15:46:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8500	88,500.00	Client	Buy
15:54:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	11,949	11,949,000	9.0199	(107,778,785.10)	Member	Sell
15:54:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	11,949	11,949,000	9.0199	107,778,785.10	Client	Buy
16:04:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9000	(2,225,000.00)	Member	Sell
16:04:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9000	2,225,000.00	Member	Buy
16:14:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9045	222,612.50	Member	Buy
16:35:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8950	(88,950.00)	Member	Sell
16:35:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8950	88,950.00	Client	Buy
16:40:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	280	280,000	9.0100	(2,522,800.00)	Member	Sell
16:49:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0152	4,507,600.00	Member	Buy
16:49:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0152	(4,507,600.00)	Member	Sell
16:59:01	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	348	348,000	8.8932	3,094,833.60	Member	Buy
16:59:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8925	222,312.50	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
16:59:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8985	(444,925.00)	Client	Sell
17:08:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	201	201,000	8.8805	1,784,980.50	Member	Buy
Total Futures					59		25,834	25,834,000		231 487 794.75		
Total Options												
Total for \$ / R Foreign Exchange Future					59		25,834	25,834,000		231,487,794.75		
16:49:12	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8975	(4,448,750.00)	Member	Sell
16:49:12	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8975	4,448,750.00	Member	Buy
Total Futures					1		5	500,000		4 448 750.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000		4,448,750.00		
13:08:56	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2398	(498,393.00)	Member	Sell
13:08:56	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2398	498,393.00	Client	Buy
Total Futures					1		35	35,000		498 393.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		35	35,000		498,393.00		
14:56:44	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	659	659,000	11.4960	(7,575,864.00)	Client	Sell
14:56:44	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	659	659,000	11.4960	7,575,864.00	Member	Buy
Total Futures					1		659	659,000		7 575 864.00		
Total Options												
Total for € / R Foreign Exchange Future					1		659	659,000		7,575,864.00		
9:36:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3628	(9,362.80)	Member	Sell
9:36:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3628	9,362.80	Client	Buy
Total Futures					1		1	1,000		9 362.80		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		1	1,000		9,362.80		
14:36:35	DANZ 05/12/2012	Any day expiry	P	7.29	1	1,000	2,550	2,550,000	47.6667	(121,550,085.00)	Member	Sell
14:36:35	DANZ 05/12/2012	Any day expiry	P	7.29	1	1,000	2,550	2,550,000	47.6667	121,550,085.00	Client	Buy
14:36:35	DANZ 05/12/2012	Any day expiry	P	7.29	1	1,000	450	450,000	47.6670	(21,450,150.00)	Member	Sell
14:36:35	DANZ 05/12/2012	Any day expiry	P	7.29	1	1,000	450	450,000	47.6670	21,450,150.00	Client	Buy
16:45:20	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	6,000	6,000,000	7.2770	43,662,000.00	Member	Buy
16:45:20	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	5,100	5,100,000	7.2770	(37,112,700.00)	Client	Sell
16:57:28	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	900	900,000	7.2770	(6,549,300.00)	Client	Sell
18:01:39	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	3,000	3,000,000	7.2796	(21,838,800.00)	Member	Sell

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
18:01:39	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	2,550	2,550,000	7.2796	18,562,980.00	Client	Buy
18:01:39	DANZ 28/11/2012	Any day expiry		0.00	1	1,000	450	450,000	7.2796	3,275,820.00	Client	Buy
Total Futures					3		9,000	9,000,000		65 500 800.00		
Total Options					2		3,000	3,000,000		143 000 235.00		
Total for DANZ Any day expiry					5		12,000	12,000,000		208,501,035.00		
Total Futures					66		35,534	36,029,000		309 520 964.55		
Total Options					2		3,000	3,000,000		143 000 235.00		
Grand Total for all Instruments					68		38,534	39,029,000		452,521,199.55		