



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 31/12/2012

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
9:06:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5785	(171,570.00)	Member	Sell
9:06:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5785	171,570.00	Client	Buy
9:22:48	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5605	1,712,100.00	Member	Buy
9:22:48	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5605	(1,712,100.00)	Client	Sell
9:27:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5603	(171,206.00)	Member	Sell
9:27:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5603	171,206.00	Client	Buy
9:46:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5590	85,590.00	Member	Buy
9:46:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5590	(85,590.00)	Client	Sell
9:58:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5660	42,830.00	Client	Buy
9:58:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5660	(42,830.00)	Member	Sell
10:29:26	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.5795	68,636.00	Client	Buy
10:29:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.5795	(68,636.00)	Member	Sell
10:30:02	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5740	(8,574.00)	Client	Sell
10:30:02	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5740	8,574.00	Member	Buy
10:55:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.5835	(1,167,356.00)	Client	Sell
10:55:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.5835	1,167,356.00	Member	Buy
11:02:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.5835	1,167,356.00	Client	Buy
11:02:00	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.6861	(1,181,309.60)	Client	Sell
11:02:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.5835	(1,167,356.00)	Member	Sell
11:02:00	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.6861	1,181,309.60	Member	Buy
11:08:29	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,312	2,312,000	8.5725	19,819,620.00	Member	Buy
11:08:29	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,312	2,312,000	8.5725	(19,819,620.00)	Client	Sell
11:12:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	55	55,000	8.6850	(477,675.00)	Client	Sell
11:12:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	55	55,000	8.6850	477,675.00	Member	Buy
11:31:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5895	429,475.00	Member	Buy
11:31:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5895	(429,475.00)	Client	Sell
11:44:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.5900	(25,770.00)	Client	Sell
11:44:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5900	42,950.00	Member	Buy
11:45:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5900	(17,180.00)	Client	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
<b>Total Futures</b>					<b>15</b>		<b>3,094</b>	<b>3,094,000</b>		<b>26 546 247.60</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>15</b>		<b>3,094</b>	<b>3,094,000</b>		<b>26,546,247.60</b>		
9:55:47	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8450	(69,225.00)	Member	Sell
9:55:47	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.8450	69,225.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>5,000</b>		<b>69 225.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>5</b>	<b>5,000</b>		<b>69,225.00</b>		
9:27:43	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	73	73,000	11.2834	(823,688.20)	Client	Sell
9:27:43	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	73	73,000	11.2834	823,688.20	Member	Buy
9:55:02	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3125	(56,562.50)	Member	Sell
9:55:02	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3125	56,562.50	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>78</b>	<b>78,000</b>		<b>880 250.70</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>78</b>	<b>78,000</b>		<b>880,250.70</b>		
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8331	2,208,275.00	Member	Buy
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	(893,300.00)	Member	Sell
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	(893,300.00)	Member	Sell
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8340	(2,208,500.00)	Member	Sell
9:31:40	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8835	(1,332,525.00)	Member	Sell
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8340	(4,417,000.00)	Member	Sell
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	(893,300.00)	Member	Sell
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8331	(2,208,275.00)	Member	Sell
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	(893,300.00)	Member	Sell
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	893,300.00	Member	Buy
9:31:40	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8835	1,332,525.00	Member	Buy
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8340	4,417,000.00	Member	Buy
9:31:40	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8340	2,208,500.00	Member	Buy
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	893,300.00	Member	Buy
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	893,300.00	Member	Buy
9:31:40	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9330	893,300.00	Member	Buy
9:35:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8799	887,990.00	Member	Buy
9:35:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8799	1,331,985.00	Member	Buy
9:35:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.8799	(1,331,985.00)	Member	Sell
9:35:29	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8799	(887,990.00)	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
<b>Total Futures</b>					<b>10</b>		<b>1,800</b>	<b>1,800,000</b>		<b>15 959 475.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>10</b>		<b>1,800</b>	<b>1,800,000</b>		<b>15,959,475.00</b>		
9:08:52	CHF / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.5500	(238,750.00)	Client	Sell
9:08:52	CHF / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.5500	238,750.00	Member	Buy
9:21:26	CHF / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.5120	9,512,000.00	Client	Buy
9:21:26	CHF / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.5120	(9,512,000.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>1,025</b>	<b>1,025,000</b>		<b>9 750 750.00</b>		
<b>Total Options</b>												
<b>Total for CHF / R Foreign Exchange Future</b>					<b>2</b>		<b>1,025</b>	<b>1,025,000</b>		<b>9,750,750.00</b>		
<b>Total Futures</b>					<b>30</b>		<b>6,002</b>	<b>6,002,000</b>		<b>53 205 948.30</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>30</b>		<b>6,002</b>	<b>6,002,000</b>		<b>53,205,948.30</b>		