



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 08/01/2013

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
8:03:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7320	(873,200.00)	Client	Sell
8:03:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7320	873,200.00	Member	Buy
8:22:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7320	873,200.00	Client	Buy
8:22:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7320	(873,200.00)	Client	Sell
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6555	(173,110.00)	Member	Sell
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.6600	(77,940.00)	Member	Sell
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6600	(86,600.00)	Member	Sell
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.6555	(129,832.50)	Member	Sell
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6555	173,110.00	Client	Buy
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.6555	129,832.50	Client	Buy
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6600	86,600.00	Client	Buy
9:07:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.6600	77,940.00	Client	Buy
9:15:05	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6610	(173,220.00)	Member	Sell
9:15:05	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6610	173,220.00	Client	Buy
9:35:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6687	(260,061.00)	Member	Sell
9:35:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6687	260,061.00	Client	Buy
9:37:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6695	(4,334,750.00)	Member	Sell
9:37:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6695	4,334,750.00	Member	Buy
9:37:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	396	396,000	8.6695	(3,433,122.00)	Member	Sell
9:37:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	396	396,000	8.6695	3,433,122.00	Member	Buy
10:00:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	8.7738	149,154.60	Member	Buy
10:00:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	8.7738	(149,154.60)	Client	Sell
10:08:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.6690	17,338.00	Client	Buy
10:08:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6700	(260,100.00)	Member	Sell
10:08:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.6690	(17,338.00)	Member	Sell
10:08:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6700	260,100.00	Client	Buy
10:42:09	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7700	(4,385,000.00)	Member	Sell
10:42:10	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7700	(2,192,500.00)	Member	Sell
10:42:10	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.7700	6,577,500.00	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
10:43:54	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.7650	(1,314,750.00)	Member	Sell
10:43:54	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.7650	1,314,750.00	Client	Buy
10:45:34	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7673	(876,730.00)	Member	Sell
10:45:34	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7673	876,730.00	Client	Buy
10:46:02	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7700	377,110.00	Client	Buy
10:46:02	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	43	43,000	8.7700	(377,110.00)	Member	Sell
11:27:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6600	(866,000.00)	Client	Sell
11:27:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6600	866,000.00	Member	Buy
11:46:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9830	8,983,000.00	Client	Buy
11:46:20	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9830	(8,983,000.00)	Member	Sell
11:48:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	980	980,000	8.6630	(8,489,740.00)	Client	Sell
11:48:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.6630	6,497,250.00	Member	Buy
11:50:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	230	230,000	8.6630	1,992,490.00	Member	Buy
11:50:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.6670	34,668,000.00	Client	Buy
11:50:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.6670	(34,668,000.00)	Member	Sell
12:07:36	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.6650	43,325.00	Client	Buy
12:09:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6650	(259,950.00)	Client	Sell
12:09:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6650	216,625.00	Member	Buy
12:50:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7670	(87,670.00)	Member	Sell
12:50:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7670	87,670.00	Client	Buy
12:51:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6600	(866,000.00)	Member	Sell
12:51:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6600	866,000.00	Client	Buy
12:51:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	8.6591	(147,204.70)	Member	Sell
12:51:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	17	17,000	8.6591	147,204.70	Client	Buy
12:53:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6555	(259,665.00)	Member	Sell
12:53:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.6555	259,665.00	Client	Buy
12:54:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.6555	3,462,200.00	Member	Buy
12:54:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	46	46,000	8.6555	(398,153.00)	Member	Sell
12:56:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6510	4,325,500.00	Member	Buy
12:56:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6510	(4,325,500.00)	Member	Sell
13:43:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	46	46,000	8.6502	397,909.20	Member	Buy
13:43:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	46	46,000	8.6502	(397,909.20)	Member	Sell
13:53:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6400	(25,920.00)	Member	Sell
13:53:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6400	25,920.00	Client	Buy
14:10:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	354	354,000	8.6555	(3,064,047.00)	Client	Sell
14:24:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6399	863,990.00	Member	Buy
14:24:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6399	(863,990.00)	Member	Sell
14:43:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6525	(216,312.50)	Member	Sell
14:43:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6525	216,312.50	Client	Buy
14:56:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7590	(4,379,500.00)	Member	Sell
14:56:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.7611	17,522,200.00	Client	Buy
14:56:28	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	490	490,000	8.7590	(4,291,910.00)	Member	Sell
14:56:45	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.7630	(6,572,250.00)	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
14:56:46	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7630	(2,190,750.00)	Member	Sell
14:57:16	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7749	(87,749.00)	Member	Sell
15:06:48	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.6587	8,658,700.00	Client	Buy
15:06:48	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6588	(4,329,400.00)	Member	Sell
15:06:48	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6586	(4,329,300.00)	Member	Sell
16:06:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	275	275,000	8.6575	(2,380,812.50)	Member	Sell
16:10:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6580	(34,632.00)	Client	Sell
16:10:58	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6600	(34,640.00)	Client	Sell
16:12:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6583	86,583.00	Client	Buy
16:12:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.6555	(17,311.00)	Member	Sell
16:16:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.6550	(17,310.00)	Member	Sell
16:16:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.6550	17,310.00	Client	Buy
16:32:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6505	25,951.50	Client	Buy
16:32:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6505	(25,951.50)	Member	Sell
16:50:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6555	(25,966.50)	Member	Sell
16:50:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6555	25,966.50	Client	Buy
17:01:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6575	216,437.50	Client	Buy
17:04:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7575	(218,937.50)	Member	Sell
17:04:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6675	2,166,875.00	Client	Buy
17:04:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6575	(216,437.50)	Client	Sell
17:04:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6675	(216,687.50)	Member	Sell
17:04:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.6675	216,687.50	Client	Buy
<b>Total Futures</b>					<b>47</b>		<b>12,976</b>	<b>12,976,000</b>		<b>113 059 907.50</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>47</b>		<b>12,976</b>	<b>12,976,000</b>		<b>113,059,907.50</b>		
10:11:20	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	100	10,000,000	8.6727	(86,727,000.00)	Member	Sell
10:11:20	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	100	10,000,000	8.6727	86,727,000.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>10,000,000</b>		<b>86 727 000.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>10,000,000</b>		<b>86,727,000.00</b>		
14:41:51	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3424	(2,835,600.00)	Member	Sell
14:41:51	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3424	2,835,600.00	Member	Buy
14:41:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3415	(5,670,750.00)	Member	Sell
14:41:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3415	(2,835,375.00)	Member	Sell
14:41:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3415	2,835,375.00	Member	Buy
14:41:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3415	5,670,750.00	Member	Buy
16:11:48	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3310	5,665,500.00	Member	Buy
16:11:48	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.3310	(5,665,500.00)	Member	Sell
16:11:49	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3310	2,832,750.00	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
16:11:49	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.3310	(2,832,750.00)	Member	Sell
<b>Total Futures</b>					<b>5</b>		<b>1,750</b>	<b>1,750,000</b>		<b>19 839 975.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>1,750</b>	<b>1,750,000</b>		<b>19,839,975.00</b>		
18:00:30	CF CANDO CACM 08/01/2013	Can-Do Future		0.00	1	1,000	5,000	5,000,000	0.0000	0.00	Client	Sell
18:00:30	CF CANDO CACM 08/01/2013	Can-Do Future		0.00	1	1,000	25,000	25,000,000	0.0000	0.00	Member	Buy
18:00:30	CF CANDO CACM 08/01/2013	Can-Do Future		0.00	1	1,000	20,000	20,000,000	0.0000	0.00	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>25,000</b>	<b>25,000,000</b>		<b>0.00</b>		
<b>Total Options</b>												
<b>Total for CF CANDO CACM Can-Do Future</b>					<b>2</b>		<b>25,000</b>	<b>25,000,000</b>		<b>0.00</b>		
<b>Total Futures</b>					<b>55</b>		<b>39,826</b>	<b>49,726,000</b>		<b>219 626 882.50</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>55</b>		<b>39,826</b>	<b>49,726,000</b>		<b>219,626,882.50</b>		