



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 17/01/2013

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
8:08:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9320	(893,200.00)	Client	Sell
8:08:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9320	893,200.00	Member	Buy
8:17:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8800	(4,440,000.00)	Client	Sell
8:17:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8800	4,440,000.00	Member	Buy
8:47:26	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8560	885,600.00	Member	Buy
8:47:26	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8560	(885,600.00)	Client	Sell
9:07:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,138	1,138,000	8.8512	(10,072,665.60)	Client	Sell
9:07:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,138	1,138,000	8.8512	10,072,665.60	Member	Buy
9:30:16	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8670	44,335.00	Client	Buy
9:30:16	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8670	(44,335.00)	Member	Sell
9:31:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8582	(88,582.00)	Client	Sell
9:31:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8582	88,582.00	Member	Buy
9:39:51	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8658	88,658.00	Member	Buy
9:39:51	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8658	(88,658.00)	Client	Sell
9:47:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8615	4,430,750.00	Member	Buy
9:47:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8615	(4,430,750.00)	Member	Sell
9:49:13	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9698	(4,484,900.00)	Member	Sell
9:49:13	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9698	(4,484,900.00)	Member	Sell
9:49:13	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9698	(4,484,900.00)	Member	Sell
9:54:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8600	(177,200.00)	Member	Sell
9:54:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8600	177,200.00	Client	Buy
9:55:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8600	(177,200.00)	Member	Sell
9:55:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8600	177,200.00	Client	Buy
9:56:48	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.9705	17,941,000.00	Client	Buy
9:56:48	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9727	(4,486,350.00)	Member	Sell
10:12:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.8600	26,580.00	Member	Buy
10:12:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.8600	(26,580.00)	Client	Sell
10:17:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8635	177,270.00	Member	Buy
10:17:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8635	(177,270.00)	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
10:31:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	8.8519	(26,555,700.00)	Member	Sell
10:31:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	8.8519	26,555,700.00	Client	Buy
10:35:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8451	(4,422,550.00)	Client	Sell
10:35:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8451	4,422,550.00	Member	Buy
10:41:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8439	442,195.00	Member	Buy
10:41:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8439	(442,195.00)	Client	Sell
10:43:57	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8400	(265,200.00)	Member	Sell
10:43:57	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8400	265,200.00	Client	Buy
10:53:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	417	417,000	8.8271	3,680,900.70	Member	Buy
10:53:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	417	417,000	8.8271	(3,680,900.70)	Member	Sell
10:55:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8260	(1,765,200.00)	Member	Sell
10:57:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8265	1,765,300.00	Member	Buy
10:58:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8340	(1,766,800.00)	Member	Sell
10:58:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8340	1,766,800.00	Client	Buy
10:58:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8340	(1,766,800.00)	Member	Sell
10:58:27	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8340	1,766,800.00	Member	Buy
11:04:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	8.8219	15,879,420.00	Member	Buy
11:04:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	8.8219	(15,879,420.00)	Client	Sell
11:06:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0540	(4,527,000.00)	Member	Sell
11:06:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0540	(2,263,500.00)	Member	Sell
11:06:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0540	4,527,000.00	Member	Buy
11:06:14	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	9.0540	2,263,500.00	Member	Buy
11:13:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8338	(883,380.00)	Member	Sell
11:13:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8338	883,380.00	Client	Buy
11:20:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	70	70,000	8.8363	(618,541.00)	Member	Sell
11:20:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	70	70,000	8.8363	618,541.00	Client	Buy
11:24:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.8390	353,560.00	Member	Buy
11:24:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.8390	(353,560.00)	Client	Sell
11:44:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8303	4,415,150.00	Member	Buy
11:44:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8303	(4,415,150.00)	Member	Sell
11:46:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8300	(88,300.00)	Member	Sell
11:46:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8300	88,300.00	Client	Buy
11:50:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8270	264,810.00	Member	Buy
11:50:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.8270	(264,810.00)	Client	Sell
11:51:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.8277	35,310.80	Member	Buy
11:51:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.8277	(35,310.80)	Client	Sell
12:03:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8400	88,400.00	Member	Buy
12:03:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8400	44,200.00	Member	Buy
12:03:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8400	(88,400.00)	Client	Sell
12:03:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8400	(44,200.00)	Client	Sell
12:13:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8331	220,827.50	Member	Buy
12:13:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8331	(220,827.50)	Client	Sell
12:13:46	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3,353	3,353,000	8.8268	29,596,260.40	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
12:13:46	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3,353	3,353,000	8.8268	(29,596,260.40)	Client	Sell
12:13:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8310	88,310.00	Member	Buy
12:13:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8310	(88,310.00)	Client	Sell
12:14:30	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8324	88,324.00	Member	Buy
12:14:30	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8324	(88,324.00)	Client	Sell
12:14:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8324	88,324.00	Member	Buy
12:14:45	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8324	(88,324.00)	Client	Sell
12:15:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8328	88,328.00	Member	Buy
12:15:12	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8328	(88,328.00)	Client	Sell
12:15:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8343	88,343.00	Member	Buy
12:15:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8343	(88,343.00)	Client	Sell
12:15:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8366	88,366.00	Member	Buy
12:15:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8366	(88,366.00)	Client	Sell
12:15:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8366	44,183.00	Member	Buy
12:15:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8366	(44,183.00)	Client	Sell
12:16:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8368	44,184.00	Member	Buy
12:16:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8368	(44,184.00)	Client	Sell
12:33:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8412	(4,420,600.00)	Member	Sell
12:56:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8300	(88,300.00)	Member	Sell
12:56:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8300	88,300.00	Client	Buy
15:04:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.8381	(353,524.00)	Member	Sell
15:04:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.8381	353,524.00	Member	Buy
15:39:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8548	(88,548.00)	Member	Sell
15:39:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8548	88,548.00	Client	Buy
16:17:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8455	44,227.50	Client	Buy
16:17:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.8455	(44,227.50)	Member	Sell
Total Futures					49		16,105	16,105,000		142 790 382.50		
Total Options												
Total for \$ / R Foreign Exchange Future					49		16,105	16,105,000		142,790,382.50		
12:37:15	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	8.8350	13,252,500.00	Member	Buy
12:37:15	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	8.8350	(13,252,500.00)	Client	Sell
Total Futures					1		15	1,500,000		13 252 500.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					1		15	1,500,000		13,252,500.00		
13:09:46	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1432	141,432.00	Member	Buy
13:09:46	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1432	(141,432.00)	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
Total Futures					1		10	10,000		141 432.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		10	10,000		141,432.00		
8:24:36	¥ / R 14/06/2013	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	0.1012	253,000.00	Member	Buy
8:24:36	¥ / R 14/06/2013	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	0.1012	(253,000.00)	Client	Sell
Total Futures					1		25	2,500,000		253 000.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		25	2,500,000		253,000.00		
10:52:36	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1010	(2,420,200.00)	Member	Sell
10:52:36	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1010	2,420,200.00	Client	Buy
11:10:02	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1030	(6,051,500.00)	Member	Sell
11:10:02	€ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.1030	6,051,500.00	Member	Buy
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	P	12.25	1	1,000	200	200,000	628.0000	(125,600,000.00)	Member	Sell
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	C	12.35	1	1,000	200	200,000	417.0000	83,400,000.00	Member	Buy
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	C	12.85	1	1,000	200	200,000	288.0000	57,600,000.00	Member	Buy
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	P	12.25	1	1,000	200	200,000	628.0000	125,600,000.00	Client	Buy
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	C	12.35	1	1,000	200	200,000	417.0000	(83,400,000.00)	Client	Sell
11:15:42	€ / R 16/09/2013	Foreign Exchange Future	C	12.85	1	1,000	200	200,000	288.0000	(57,600,000.00)	Client	Sell
14:50:32	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8260	59,130.00	Member	Buy
14:50:32	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8260	(59,130.00)	Client	Sell
15:06:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.8276	(177,414.00)	Member	Sell
15:06:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.8276	177,414.00	Client	Buy
16:40:30	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7954	(5,897,700.00)	Member	Sell
16:40:30	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7954	5,897,700.00	Member	Buy
Total Futures					5		1,220	1,220,000		14 605 944.00		
Total Options					3		600	600,000		266 600 000.00		
Total for € / R Foreign Exchange Future					8		1,820	1,820,000		281,205,944.00		
8:24:36	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.3300	233,250.00	Member	Buy
8:24:36	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.3300	(233,250.00)	Client	Sell
11:06:21	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3640	(4,682,000.00)	Member	Sell
11:06:21	AU\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3640	4,682,000.00	Member	Buy
Total Futures					2		525	525,000		4 915 250.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		525	525,000		4,915,250.00		
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	10,080	10,080,000	8.7929	88,632,432.00	Member	Buy

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17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	10,080	10,080,000	8.7929	(88,632,432.00)	Client	Sell
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	1,920	1,920,000	8.7929	16,882,368.00	Member	Buy
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	1,920	1,920,000	8.7929	(16,882,368.00)	Client	Sell
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	10,080	10,080,000	8.7881	(88,584,048.00)	Member	Sell
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	10,080	10,080,000	8.7881	88,584,048.00	Client	Buy
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	1,920	1,920,000	8.7881	(16,873,152.00)	Member	Sell
17:12:22	DAUS 24/01/2013	Any day expiry		0.00	1	1,000	1,920	1,920,000	8.7881	16,873,152.00	Client	Buy
Total Futures					4		24,000	24,000,000		210 972 000.00		
Total Options												
Total for DAUS Any day expiry					4		24,000	24,000,000		210,972,000.00		

Total Futures					63		41,900	45,860,000		386 930 508.50		
Total Options					3		600	600,000		266 600 000.00		
Grand Total for all Instruments					66		42,500	46,460,000		653,530,508.50		