



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 11/02/2013

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
8:30:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9696	8,969,600.00	Member	Buy
8:30:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9696	(8,969,600.00)	Client	Sell
9:09:20	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0262	(4,513,100.00)	Member	Sell
9:09:20	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0262	4,513,100.00	Member	Buy
9:22:55	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.0370	6,777,750.00	Member	Buy
9:22:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9260	6,694,500.00	Member	Buy
9:22:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9260	(6,694,500.00)	Member	Sell
9:22:55	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.0370	(6,777,750.00)	Member	Sell
9:41:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9280	(44,640.00)	Member	Sell
9:41:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.9280	44,640.00	Client	Buy
9:43:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9250	(6,693,750.00)	Member	Sell
9:43:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9250	6,693,750.00	Member	Buy
10:30:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9230	4,461,500.00	Member	Buy
10:30:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.9230	(4,461,500.00)	Member	Sell
11:19:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9240	(892,400.00)	Member	Sell
11:19:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9240	892,400.00	Client	Buy
11:20:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9240	(892,400.00)	Member	Sell
11:20:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9240	892,400.00	Member	Buy
11:22:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9460	(6,709,500.00)	Member	Sell
11:22:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9460	6,709,500.00	Member	Buy
11:36:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9500	447,500.00	Member	Buy
11:36:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.9500	537,000.00	Member	Buy
11:36:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	110	110,000	8.9500	(984,500.00)	Client	Sell
11:56:19	\$ / R 18/03/2013	Foreign Exchange Future	P	7.15	1	1,000	1	1,000	0.0000	0.00	Member	Buy
11:56:19	\$ / R 18/03/2013	Foreign Exchange Future	P	7.15	1	1,000	1	1,000	0.0000	0.00	Member	Sell
11:58:44	\$ / R 14/06/2013	Foreign Exchange Future	P	7.20	1	1,000	1	1,000	0.1299	129.90	Member	Buy
11:58:44	\$ / R 14/06/2013	Foreign Exchange Future	P	7.20	1	1,000	1	1,000	0.1299	(129.90)	Member	Sell
11:59:18	\$ / R 16/09/2013	Foreign Exchange Future	P	7.30	1	1,000	1	1,000	11.1227	11,122.70	Member	Buy
11:59:18	\$ / R 16/09/2013	Foreign Exchange Future	P	7.30	1	1,000	1	1,000	11.1227	(11,122.70)	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
11:59:42	\$ / R 13/12/2013	Foreign Exchange Future	P	7.40	1	1,000	1	1,000	17.4575	17,457.50	Member	Buy
11:59:42	\$ / R 13/12/2013	Foreign Exchange Future	P	7.40	1	1,000	1	1,000	17.4575	(17,457.50)	Member	Sell
12:00:44	\$ / R 14/06/2013	Foreign Exchange Future	C	10.85	1	1,000	1	1,000	31.0522	31,052.20	Member	Buy
12:00:44	\$ / R 14/06/2013	Foreign Exchange Future	C	10.85	1	1,000	1	1,000	31.0522	(31,052.20)	Member	Sell
12:01:01	\$ / R 14/06/2013	Foreign Exchange Future	C	11.00	1	1,000	1	1,000	0.8406	840.60	Member	Buy
12:01:01	\$ / R 14/06/2013	Foreign Exchange Future	C	11.00	1	1,000	1	1,000	0.8406	(840.60)	Member	Sell
12:02:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	640	640,000	8.9435	5,723,840.00	Member	Buy
12:02:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	640	640,000	8.9435	(5,723,840.00)	Member	Sell
12:27:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9425	(6,706,875.00)	Member	Sell
12:27:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9425	6,706,875.00	Member	Buy
12:45:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9475	6,710,625.00	Member	Buy
12:45:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9475	(6,710,625.00)	Member	Sell
12:52:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9525	(6,714,375.00)	Member	Sell
12:52:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9525	6,714,375.00	Member	Buy
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9450	2,236,250.00	Member	Buy
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9450	6,708,750.00	Member	Buy
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9450	2,236,250.00	Member	Buy
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9450	(2,236,250.00)	Member	Sell
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9450	(2,236,250.00)	Member	Sell
13:03:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9450	(6,708,750.00)	Member	Sell
13:47:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	495	495,000	8.9475	(4,429,012.50)	Member	Sell
13:47:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	495	495,000	8.9475	4,429,012.50	Member	Buy
13:49:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9455	(6,709,125.00)	Member	Sell
13:49:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9455	6,709,125.00	Member	Buy
14:00:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9410	(6,705,750.00)	Member	Sell
14:00:28	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9410	6,705,750.00	Member	Buy
14:11:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9400	(447,000.00)	Member	Sell
14:11:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.9400	447,000.00	Client	Buy
14:23:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9335	(6,700,125.00)	Member	Sell
14:23:32	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9335	6,700,125.00	Member	Buy
15:14:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9560	(6,717,000.00)	Member	Sell
15:14:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9560	6,717,000.00	Member	Buy
15:20:58	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.9600	(537,600.00)	Client	Sell
15:20:58	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9600	268,800.00	Member	Buy
15:20:58	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9600	268,800.00	Member	Buy
15:36:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9685	(6,726,375.00)	Member	Sell
15:36:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9685	6,726,375.00	Member	Buy
15:45:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9595	(6,719,625.00)	Member	Sell
15:45:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.9595	6,719,625.00	Member	Buy
16:13:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.2923	185,846.00	Member	Buy
16:13:49	\$ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.2923	(185,846.00)	Client	Sell
16:30:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9690	224,225.00	Member	Buy
16:30:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	725	725,000	8.9705	(6,503,612.50)	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
16:30:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	725	725,000	8.9705	6,503,612.50	Member	Buy
16:31:20	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9715	224,287.50	Member	Buy
16:31:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.9697	(896,970.00)	Client	Sell
16:31:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9740	224,350.00	Member	Buy
16:42:31	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9760	(89,760.00)	Member	Sell
16:42:31	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.9760	89,760.00	Client	Buy
16:59:42	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9643	224,107.50	Member	Buy
Total Futures					34		15,415	15,415,000		138 038 406.00		
Total Options					6		6	6,000		60 602.90		
Total for \$ / R Foreign Exchange Future					40		15,421	15,421,000		138,099,008.90		
9:47:14	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0650	421,950.00	Member	Buy
9:47:14	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0650	(421,950.00)	Client	Sell
Total Futures					1		30	30,000		421 950.00		
Total Options												
Total for £ / R Foreign Exchange Future					1		30	30,000		421,950.00		
9:34:28	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.9540	(717,240.00)	Member	Sell
9:34:28	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.9540	717,240.00	Client	Buy
9:59:39	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	81	81,000	12.0850	(978,885.00)	Member	Sell
9:59:39	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	81	81,000	12.0850	978,885.00	Client	Buy
10:32:48	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	70	70,000	11.9350	(835,450.00)	Member	Sell
10:32:48	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	70	70,000	11.9350	835,450.00	Client	Buy
10:53:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9450	5,972,500.00	Member	Buy
10:53:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9450	(5,972,500.00)	Member	Sell
10:53:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.9449	2,986,225.00	Member	Buy
10:53:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.9449	(2,986,225.00)	Member	Sell
12:31:14	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9820	(119,820.00)	Member	Sell
12:31:14	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9820	119,820.00	Client	Buy
12:41:01	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9850	(59,925.00)	Member	Sell
12:41:01	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.9850	59,925.00	Client	Buy
13:13:58	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9689	119,689.00	Member	Buy
13:13:58	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.9689	(119,689.00)	Client	Sell
14:21:39	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	472	472,000	11.9745	5,651,964.00	Member	Buy
14:21:39	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	472	472,000	11.9745	(5,651,964.00)	Client	Sell
16:14:32	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.0085	(3,602,550.00)	Client	Sell
16:14:32	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.0085	3,602,550.00	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
Total Futures					10		1,758	1,758,000		21 044 248.00		
Total Options												
Total for € / R Foreign Exchange Future					10		1,758	1,758,000		21,044,248.00		
9:43:54	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.1520	(4,576,000.00)	Member	Sell
9:43:54	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.1520	4,576,000.00	Member	Buy
13:15:53	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.1628	274,884.00	Member	Buy
13:15:53	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.1628	(274,884.00)	Client	Sell
Total Futures					2		530	530,000		4 850 884.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		530	530,000		4,850,884.00		
9:13:18	CAD/ R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9700	(224,250.00)	Member	Sell
9:13:18	CAD/ R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.9700	224,250.00	Client	Buy
Total Futures					1		25	25,000		224 250.00		
Total Options												
Total for CAD/ R Foreign Exchange Future					1		25	25,000		224,250.00		
16:42:43	DAAD 12/02/2013	Any day expiry		0.00	1	1,000	840	840,000	9.1745	7,706,580.00	Member	Buy
16:42:43	DAAD 12/02/2013	Any day expiry		0.00	1	1,000	840	840,000	9.1745	(7,706,580.00)	Client	Sell
16:42:43	DAAD 12/02/2013	Any day expiry		0.00	1	1,000	160	160,000	9.1745	1,467,920.00	Member	Buy
16:42:43	DAAD 12/02/2013	Any day expiry		0.00	1	1,000	160	160,000	9.1745	(1,467,920.00)	Client	Sell
Total Futures					2		1,000	1,000,000		9 174 500.00		
Total Options												
Total for DAAD Any day expiry					2		1,000	1,000,000		9,174,500.00		
11:10:31	DAUS 31/07/2013	Any day expiry		0.00	1	1,000	19,000	19,000,000	9.1004	(172,907,600.00)	Client	Sell
11:10:31	DAUS 31/07/2013	Any day expiry		0.00	1	1,000	19,000	19,000,000	9.1004	172,907,600.00	Member	Buy
15:02:50	DAUS 31/07/2013	Any day expiry		0.00	1	1,000	6,000	6,000,000	9.1068	(54,640,800.00)	Client	Sell
15:02:50	DAUS 31/07/2013	Any day expiry		0.00	1	1,000	6,000	6,000,000	9.1068	54,640,800.00	Member	Buy
Total Futures					2		25,000	25,000,000		227 548 400.00		
Total Options												
Total for DAUS Any day expiry					2		25,000	25,000,000		227,548,400.00		

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					52		43,758	43,758,000		401 302 638.00		
Total Options					6		6	6,000		60 602.90		
Grand Total for all Instruments					58		43,764	43,764,000		401,363,240.90		