



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 27/03/2013

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
8:16:52	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3390	(4,669,500.00)	Member	Sell
8:16:52	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3390	4,669,500.00	Client	Buy
9:01:45	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.3775	28,132.50	Member	Buy
9:01:45	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.3775	(28,132.50)	Client	Sell
9:07:52	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5,332	5,332,000	9.3775	50,000,830.00	Member	Buy
9:07:52	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5,332	5,332,000	9.3775	(50,000,830.00)	Client	Sell
9:14:21	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3774	468,870.00	Client	Buy
9:14:21	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	47	47,000	9.3775	(440,742.50)	Member	Sell
9:14:21	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.3750	(28,125.00)	Client	Sell
9:18:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3712	937,120.00	Member	Buy
9:18:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3712	(937,120.00)	Client	Sell
9:25:20	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3732	(93,732.00)	Client	Sell
9:25:20	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3732	93,732.00	Member	Buy
9:25:24	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3750	468,750.00	Member	Buy
9:35:21	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3747	(93,747.00)	Client	Sell
9:35:21	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3747	93,747.00	Member	Buy
9:38:24	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3796	4,689,800.00	Member	Buy
9:38:24	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3796	(4,689,800.00)	Client	Sell
9:38:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3799	4,689,950.00	Member	Buy
9:38:27	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3799	(4,689,950.00)	Client	Sell
9:40:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.3730	(1,883,973.00)	Client	Sell
9:40:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.3730	1,883,973.00	Member	Buy
9:42:31	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3801	(93,801.00)	Client	Sell
9:42:31	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3801	93,801.00	Member	Buy
9:46:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3899	9,389.90	Client	Buy
9:46:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3899	(9,389.90)	Client	Sell
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3899	938,990.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3899	(938,990.00)	Client	Sell
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3900	(469,500.00)	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
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3900	469,500.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3900	469,500.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3900	469,500.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	350	350,000	9.3900	3,286,500.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3900	4,695,000.00	Member	Buy
9:52:36	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	150	150,000	9.3900	1,408,500.00	Member	Buy
10:26:46	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.3800	234,500.00	Member	Buy
10:26:46	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.3800	(234,500.00)	Client	Sell
10:52:32	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3899	(938,990.00)	Client	Sell
10:52:32	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3899	938,990.00	Member	Buy
10:52:39	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3925	939,250.00	Member	Buy
10:52:39	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3925	(939,250.00)	Client	Sell
11:27:56	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3815	93,815.00	Client	Buy
11:27:56	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3815	(93,815.00)	Member	Sell
11:37:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5055	19,011.00	Client	Buy
11:37:32	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.5055	(19,011.00)	Member	Sell
11:41:54	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3890	469,450.00	Client	Buy
11:41:54	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3890	(469,450.00)	Member	Sell
11:58:14	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	9.3883	37,553,200.00	Member	Buy
11:58:14	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	9.3886	(46,943,000.00)	Client	Sell
12:19:14	\$ / R 14/06/2013	Foreign Exchange Future	P	9.25	1	1,000	200	200,000	150.0000	30,000,000.00	Member	Buy
12:19:14	\$ / R 14/06/2013	Foreign Exchange Future	P	9.25	1	1,000	200	200,000	150.0000	(30,000,000.00)	Client	Sell
12:26:47	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	550	550,000	9.3886	(5,163,730.00)	Client	Sell
12:26:47	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	9.3900	2,817,000.00	Member	Buy
12:26:47	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.3900	939,000.00	Member	Buy
12:39:35	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.3840	(121,992.00)	Member	Sell
12:39:35	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.3840	121,992.00	Client	Buy
12:45:24	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.3850	1,886,385.00	Client	Buy
12:45:24	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	201	201,000	9.3850	(1,886,385.00)	Member	Sell
12:49:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1,250	1,250,000	9.3795	11,724,375.00	Client	Buy
12:49:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3795	(4,689,750.00)	Member	Sell
12:49:15	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	9.3795	(7,034,625.00)	Member	Sell
13:31:40	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3975	(9,397.50)	Client	Sell
13:31:40	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3975	9,397.50	Client	Buy
13:33:01	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.3990	(84,591.00)	Client	Sell
13:33:01	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	9	9,000	9.3990	84,591.00	Client	Buy
13:52:51	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3840	4,692,000.00	Member	Buy
13:57:10	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.3140	465,700.00	Member	Buy
13:57:10	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3770	(4,688,500.00)	Client	Sell
14:07:13	\$ / R 14/06/2013	Foreign Exchange Future	C	9.70	1	1,000	5,000	5,000,000	120.0000	(600,000,000.00)	Client	Sell
14:07:13	\$ / R 14/06/2013	Foreign Exchange Future	P	9.00	1	1,000	8,300	8,300,000	72.2900	600,007,000.00	Client	Buy
14:07:13	\$ / R 14/06/2013	Foreign Exchange Future	C	9.70	1	1,000	5,000	5,000,000	120.0000	600,000,000.00	Member	Buy
14:07:13	\$ / R 14/06/2013	Foreign Exchange Future	P	9.00	1	1,000	8,300	8,300,000	72.2900	(600,007,000.00)	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
14:09:13	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3805	(93,805.00)	Client	Sell
14:09:13	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.3805	93,805.00	Member	Buy
14:19:06	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	195	195,000	9.3800	(1,829,100.00)	Member	Sell
14:19:06	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	195	195,000	9.3800	1,829,100.00	Client	Buy
15:59:30	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.3985	9,398,500.00	Client	Buy
15:59:30	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	9.3985	(9,398,500.00)	Member	Sell
16:02:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.4015	4,700,750.00	Client	Buy
16:02:17	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.3985	(4,699,250.00)	Member	Sell
16:08:45	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.4285	(471,425.00)	Member	Sell
16:18:00	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3857	9,385.70	Member	Buy
16:20:14	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3857	(9,385.70)	Client	Sell
16:20:14	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.3857	9,385.70	Member	Buy
16:34:11	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.3900	1,878,000.00	Member	Buy
16:34:11	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	9.3900	(1,878,000.00)	Client	Sell
16:39:57	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.3988	(28,196.40)	Member	Sell
16:39:57	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.3988	28,196.40	Client	Buy
16:56:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	420	420,000	9.3529	3,928,218.00	Member	Buy
16:56:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	420	420,000	9.3529	(3,928,218.00)	Client	Sell
16:56:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.3529	748,232.00	Member	Buy
16:56:33	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	80	80,000	9.3529	(748,232.00)	Client	Sell
16:58:59	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.3988	(187,976.00)	Member	Sell
16:58:59	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	9.3988	187,976.00	Client	Buy
Total Futures					44		17,658	17,657,500		165 660 849.10		
Total Options					3		13,500	13,500,000		1 230 007 000.00		
Total for \$ / R Foreign Exchange Future					47		31,158	31,157,500		1,395,667,849.10		
14:09:03	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	57	5,700,000	9.3878	53,510,460.00	Client	Buy
14:09:03	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	116	11,600,000	9.3878	(108,898,480.00)	Member	Sell
14:10:22	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	59	5,900,000	9.3878	55,388,020.00	Client	Buy
15:17:48	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.3950	(4,697,500.00)	Member	Sell
15:17:48	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	9.3950	4,697,500.00	Member	Buy
Total Futures					3		121	12,100,000		113 595 980.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					3		121	12,100,000		113,595,980.00		
10:31:02	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2250	(28,450.00)	Client	Sell
10:31:02	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2250	28,450.00	Client	Buy
10:52:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.5685	43,705.50	Member	Buy
10:52:21	£ / R 13/12/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.5685	(43,705.50)	Client	Sell
11:30:05	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2105	(7,105,250.00)	Member	Sell
11:30:05	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2105	(3,552,625.00)	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
11:30:05	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2105	7,105,250.00	Member	Buy
11:30:05	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2105	3,552,625.00	Member	Buy
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2020	(3,550,500.00)	Member	Sell
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2030	(7,101,500.00)	Member	Sell
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2020	(7,101,000.00)	Member	Sell
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2020	3,550,500.00	Member	Buy
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2020	7,101,000.00	Member	Buy
11:30:06	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.2030	7,101,500.00	Member	Buy
Total Futures					7		2,005	2,005,000		28 483 030.50		
Total Options												
Total for £ / R Foreign Exchange Future					7		2,005	2,005,000		28,483,030.50		
10:11:28	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	456	456,000	12.0699	(5,503,874.40)	Client	Sell
10:11:28	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	456	456,000	12.0699	5,503,874.40	Member	Buy
12:44:07	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.0100	(1,201,000.00)	Member	Sell
12:44:07	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.0100	(120,100.00)	Member	Sell
12:44:07	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.0100	1,201,000.00	Client	Buy
12:44:07	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.0100	120,100.00	Client	Buy
14:32:44	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.9826	23,965,200.00	Member	Buy
14:32:44	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.9826	(23,965,200.00)	Client	Sell
15:04:22	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0108	(60,054.00)	Member	Sell
15:04:22	€ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0108	60,054.00	Client	Buy
Total Futures					5		2,571	2,571,000		30 850 228.40		
Total Options												
Total for € / R Foreign Exchange Future					5		2,571	2,571,000		30,850,228.40		
9:50:28	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.7670	146,505.00	Member	Buy
9:50:28	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	9.7670	(146,505.00)	Client	Sell
10:52:14	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7675	9,767.50	Member	Buy
10:52:14	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7675	(9,767.50)	Client	Sell
10:52:22	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7700	(9,770.00)	Client	Sell
10:52:23	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7700	9,770.00	Member	Buy
12:32:27	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7400	(97,400.00)	Member	Sell
12:32:27	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.7400	97,400.00	Client	Buy
Total Futures					4		27	27,000		263 442.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					4		27	27,000		263,442.50		
18:00:44	DAGB 27/03/2013	Any day expiry		0.00	1	1,000	120	120,000	14.0438	(1,685,256.00)	Client	Sell
18:00:44	DAGB 27/03/2013	Any day expiry		0.00	1	1,000	120	120,000	14.0438	1,685,256.00	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
					1		120	120,000		1 685 256.00		
					1		120	120,000		1,685,256.00		
					64		22,502	34,480,500		340 538 786.50		
					3		13,500	13,500,000		1 230 007 000.00		
					67		36,002	47,980,500		1,570,545,786.50		