



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 26/11/2012

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
8:10:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8880	888,800.00	Client	Buy
8:10:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8880	(888,800.00)	Member	Sell
8:42:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9190	(267,570.00)	Client	Sell
8:42:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9190	267,570.00	Member	Buy
9:17:38	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9030	(8,903,000.00)	Member	Sell
9:17:38	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.9030	8,903,000.00	Client	Buy
9:24:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	88	88,000	8.9002	(783,217.60)	Client	Sell
9:24:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	132	132,000	8.9002	1,174,826.40	Member	Buy
9:25:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	44	44,000	8.9002	(391,608.80)	Client	Sell
9:36:55	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.8952	(133,428.00)	Member	Sell
9:36:55	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.8952	133,428.00	Client	Buy
9:41:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.8910	(8,891.00)	Member	Sell
9:41:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.8910	8,891.00	Client	Buy
9:42:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8915	(88,915.00)	Member	Sell
9:42:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8915	88,915.00	Client	Buy
9:42:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8906	(444,530.00)	Client	Sell
9:42:47	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8906	444,530.00	Member	Buy
9:43:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10,346	10,346,000	8.8987	(92,065,950.20)	Client	Sell
9:43:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10,346	10,346,000	8.8987	92,065,950.20	Member	Buy
9:56:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8947	(533,682.00)	Member	Sell
9:56:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.8947	533,682.00	Client	Buy
10:12:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8860	(4,443,000.00)	Member	Sell
10:12:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8860	4,443,000.00	Member	Buy
10:12:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	414	414,000	8.8829	(3,677,520.60)	Member	Sell
10:12:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	414	414,000	8.8829	3,677,520.60	Member	Buy
10:24:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8880	(1,777,600.00)	Member	Sell
10:24:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8880	1,777,600.00	Client	Buy
10:24:56	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8884	(444,420.00)	Member	Sell
10:24:56	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8884	444,420.00	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
10:25:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8881	(1,777,620.00)	Member	Sell
10:25:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.8881	1,777,620.00	Client	Buy
10:25:29	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8881	(444,405.00)	Member	Sell
10:25:29	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.8881	444,405.00	Client	Buy
10:33:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8915	88,915.00	Client	Buy
10:33:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8915	(88,915.00)	Member	Sell
10:40:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.0062	27,018.60	Member	Buy
10:40:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	9.0062	(27,018.60)	Client	Sell
10:51:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.0149	(901,490.00)	Member	Sell
10:51:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.0149	901,490.00	Client	Buy
10:55:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8911	(4,445,550.00)	Member	Sell
10:55:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8911	4,445,550.00	Member	Buy
11:42:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	132	132,000	9.0143	(1,189,887.60)	Member	Sell
11:42:41	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	132	132,000	9.0143	1,189,887.60	Client	Buy
11:52:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	49	49,000	9.0125	(441,612.50)	Member	Sell
11:52:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	49	49,000	9.0125	441,612.50	Client	Buy
12:10:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8966	(4,448,300.00)	Member	Sell
12:10:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8950	(222,375.00)	Client	Sell
12:10:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.8950	222,375.00	Member	Buy
12:10:26	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8966	4,448,300.00	Member	Buy
12:34:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.0151	(117,196.30)	Member	Sell
12:34:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	13	13,000	9.0151	117,196.30	Client	Buy
13:03:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	6,174,171.00	Member	Buy
13:03:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	(6,174,171.00)	Client	Sell
13:05:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8926	(4,446,300.00)	Member	Sell
13:05:59	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8926	4,446,300.00	Member	Buy
13:06:00	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8920	(177,840.00)	Member	Sell
13:06:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8905	(177,810.00)	Member	Sell
13:12:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	(6,174,171.00)	Member	Sell
13:12:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	6,174,171.00	Client	Buy
13:12:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	(6,174,171.00)	Member	Sell
13:12:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	694	694,000	8.8965	6,174,171.00	Client	Buy
13:26:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	460	460,000	8.8966	(4,092,436.00)	Member	Sell
13:45:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8910	(177,820.00)	Member	Sell
13:46:55	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	80	80,000	8.8910	(711,280.00)	Member	Sell
13:46:55	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	540	540,000	8.8958	4,803,732.00	Client	Buy
13:47:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8888	(4,444,400.00)	Member	Sell
13:47:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.8888	(3,555,520.00)	Member	Sell
13:47:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.8888	8,888,800.00	Client	Buy
13:47:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8888	(888,880.00)	Member	Sell
13:47:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8885	(177,770.00)	Member	Sell
13:56:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8950	4,447,500.00	Member	Buy
13:56:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0131	4,506,550.00	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
13:56:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	9.0131	(4,506,550.00)	Member	Sell
13:56:24	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8950	(4,447,500.00)	Member	Sell
13:56:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8957	4,447,850.00	Member	Buy
13:56:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8957	(4,447,850.00)	Member	Sell
14:02:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	497	497,000	9.0212	4,483,536.40	Member	Buy
14:02:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	497	497,000	9.0212	(4,483,536.40)	Member	Sell
15:28:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8960	(4,448,000.00)	Member	Sell
15:28:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8960	4,448,000.00	Member	Buy
15:34:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8905	(177,810.00)	Member	Sell
15:34:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8905	889,050.00	Client	Buy
15:48:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	480	480,000	8.8861	(4,265,328.00)	Member	Sell
15:48:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	480	480,000	8.8861	4,265,328.00	Member	Buy
15:59:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0001	(90,001.00)	Member	Sell
15:59:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0001	90,001.00	Client	Buy
16:22:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0182	(90,182.00)	Member	Sell
16:22:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	9.0182	90,182.00	Client	Buy
16:50:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8905	(177,810.00)	Member	Sell
16:50:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8890	(177,780.00)	Member	Sell
16:52:22	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.8883	(355,532.00)	Member	Sell
16:58:31	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.8950	(177,900.00)	Member	Sell
16:58:31	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8902	889,020.00	Client	Buy
<b>Total Futures</b>					<b>47</b>		<b>21,809</b>	<b>21,809,000</b>		<b>194 174 858.60</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>47</b>		<b>21,809</b>	<b>21,809,000</b>		<b>194,174,858.60</b>		
13:56:25	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8950	(4,447,500.00)	Member	Sell
13:56:25	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8950	4,447,500.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4 447 500.00</b>		
<b>Total Options</b>												
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4,447,500.00</b>		
9:43:11	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2,141	2,141,000	14.2555	(30,521,025.50)	Client	Sell
9:43:11	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2,141	2,141,000	14.2555	30,521,025.50	Member	Buy
15:48:14	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2287	(1,422,870.00)	Member	Sell
15:48:14	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2287	1,422,870.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>2,241</b>	<b>2,241,000</b>		<b>31 943 895.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>2,241</b>	<b>2,241,000</b>		<b>31,943,895.50</b>		
15:48:14	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5299	(1,152,990.00)	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
15:48:14	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.5299	1,152,990.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>1 152 990.00</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>100,000</b>		<b>1,152,990.00</b>		
11:17:24	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3859	(18,771.80)	Member	Sell
11:17:24	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	9.3859	18,771.80	Client	Buy
15:48:15	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.2691	(926,910.00)	Member	Sell
15:48:15	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.2691	926,910.00	Member	Buy
<b>Total Futures</b>					<b>2</b>		<b>102</b>	<b>102,000</b>		<b>945 681.80</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>2</b>		<b>102</b>	<b>102,000</b>		<b>945,681.80</b>		
15:41:15	DANZ 10/12/2012	Any day expiry	P	7.25	1	1,000	16,000	16,000,000	40.5000	(648,000,000.00)	Member	Sell
15:41:15	DANZ 10/12/2012	Any day expiry	P	7.25	1	1,000	16,000	16,000,000	40.5000	648,000,000.00	Client	Buy
15:41:15	DANZ 10/12/2012	Any day expiry	P	7.25	1	1,000	4,000	4,000,000	40.5000	(162,000,000.00)	Member	Sell
15:41:15	DANZ 10/12/2012	Any day expiry	P	7.25	1	1,000	4,000	4,000,000	40.5000	162,000,000.00	Client	Buy
<b>Total Futures</b>					<b>0</b>		<b>0</b>	<b>0</b>		<b>0.00</b>		
<b>Total Options</b>					<b>2</b>		<b>20,000</b>	<b>20,000,000</b>		<b>810 000 000.00</b>		
<b>Total for DANZ Any day expiry</b>					<b>2</b>		<b>20,000</b>	<b>20,000,000</b>		<b>810,000,000.00</b>		
<b>Total Futures</b>					<b>53</b>		<b>24,257</b>	<b>24,752,000</b>		<b>232 664 925.90</b>		
<b>Total Options</b>					<b>2</b>		<b>20,000</b>	<b>20,000,000</b>		<b>810 000 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>55</b>		<b>44,257</b>	<b>44,752,000</b>		<b>1,042,664,925.90</b>		