



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 28/12/2012

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
8:41:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7330	(873,300.00)	Client	Sell
8:41:39	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7330	873,300.00	Client	Buy
8:49:36	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5773	1,715,460.00	Member	Buy
8:49:36	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5773	(1,715,460.00)	Client	Sell
9:07:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5852	(214,630.00)	Member	Sell
9:07:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5852	214,630.00	Client	Buy
9:13:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5842	(171,684.00)	Member	Sell
9:13:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5842	171,684.00	Client	Buy
9:32:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	86	86,000	8.5913	738,851.80	Member	Buy
9:32:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	86	86,000	8.5913	(738,851.80)	Client	Sell
9:32:57	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.5913	94,504.30	Member	Buy
9:32:57	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	11	11,000	8.5913	(94,504.30)	Client	Sell
9:51:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.5974	515,844.00	Client	Buy
9:51:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.5974	(515,844.00)	Member	Sell
10:24:36	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5860	858,600.00	Member	Buy
10:24:36	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5860	(858,600.00)	Client	Sell
10:25:47	\$ / R 18/03/2013	Foreign Exchange Future	C	9.25	1	1,000	500	500,000	74.0000	(37,000,000.00)	Member	Sell
10:25:47	\$ / R 18/03/2013	Foreign Exchange Future	C	9.25	1	1,000	500	500,000	74.0000	37,000,000.00	Client	Buy
11:12:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5860	8,586.00	Member	Buy
11:12:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5860	(8,586.00)	Client	Sell
11:18:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.6000	(43,000.00)	Member	Sell
11:18:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.6000	43,000.00	Client	Buy
11:32:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6000	(86,000.00)	Member	Sell
11:32:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6000	86,000.00	Client	Buy
11:46:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5950	(429,750.00)	Member	Sell
11:46:06	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5950	429,750.00	Client	Buy
14:09:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5900	(17,180.00)	Client	Sell
14:09:25	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5900	17,180.00	Member	Buy
14:10:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5900	42,950.00	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
14:10:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5900	(42,950.00)	Client	Sell
16:05:09	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7010	4,350,500.00	Member	Buy
16:05:09	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7010	(4,350,500.00)	Member	Sell
16:55:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5960	(171,920.00)	Member	Sell
16:55:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5960	171,920.00	Client	Buy
16:58:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5950	(214,875.00)	Member	Sell
16:58:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5950	214,875.00	Client	Buy
Total Futures					17		1,220	1,220,000		10 547 635.10		
Total Options					1		500	500,000		37 000 000.00		
Total for \$ / R Foreign Exchange Future					18		1,720	1,720,000		47,547,635.10		
16:05:10	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.5940	(4,297,000.00)	Member	Sell
16:05:10	\$ / R MAXI 18/03/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.5940	4,297,000.00	Member	Buy
16:05:10	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.7000	(4,350,000.00)	Member	Sell
16:05:10	\$ / R MAXI 14/06/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.7000	4,350,000.00	Member	Buy
16:05:10	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8045	(4,402,250.00)	Member	Sell
16:05:10	\$ / R MAXI 16/09/2013	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.8045	4,402,250.00	Member	Buy
Total Futures					3		15	1,500,000		13 049 250.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					3		15	1,500,000		13,049,250.00		
9:07:20	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.8429	(110,743.20)	Member	Sell
9:07:20	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.8429	110,743.20	Client	Buy
9:13:28	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.8266	13,826.60	Member	Buy
9:13:28	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.8266	(13,826.60)	Client	Sell
9:33:17	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	13.8451	(83,070.60)	Client	Sell
9:33:17	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	6	6,000	13.8451	83,070.60	Member	Buy
9:38:24	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.8600	693,000.00	Client	Buy
9:38:24	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.8600	(693,000.00)	Member	Sell
11:03:07	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0000	350,000.00	Client	Buy
11:03:07	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0000	(350,000.00)	Member	Sell
12:11:03	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8425	(138,425.00)	Member	Sell
12:11:03	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.8425	138,425.00	Client	Buy
Total Futures					6		100	100,000		1 389 065.40		
Total Options												
Total for £ / R Foreign Exchange Future					6		100	100,000		1,389,065.40		
9:02:13	¥ / R 14/06/2013	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	0.1017	(254,250.00)	Member	Sell
9:02:13	¥ / R 14/06/2013	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	0.1017	254,250.00	Client	Buy

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Total Futures					1		25	2,500,000		254 250.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					1		25	2,500,000		254,250.00		
9:13:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3850	(113,850.00)	Member	Sell
9:13:52	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.3850	113,850.00	Client	Buy
11:32:33	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.3480	4,539,200.00	Client	Buy
11:32:33	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.3480	(4,539,200.00)	Member	Sell
14:21:36	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3420	(56,710.00)	Member	Sell
14:21:36	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.3420	56,710.00	Client	Buy
Total Futures					3		415	415,000		4 709 760.00		
Total Options												
Total for € / R Foreign Exchange Future					3		415	415,000		4,709,760.00		
12:33:50	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9320	17,864.00	Member	Buy
12:33:50	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.9320	(17,864.00)	Client	Sell
15:54:14	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.8675	17,735.00	Member	Buy
15:54:14	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.8675	(17,735.00)	Client	Sell
Total Futures					2		4	4,000		35 599.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					2		4	4,000		35,599.00		
Total Futures					32		1,779	5,739,000		29 985 559.50		
Total Options					1		500	500,000		37 000 000.00		
Grand Total for all Instruments					33		2,279	6,239,000		66,985,559.50		