



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 27/12/2012

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
9:01:56	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6719	(26,015.70)	Member	Sell
9:01:56	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6719	26,015.70	Client	Buy
9:31:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6612	173,224.00	Member	Buy
9:31:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6612	(173,224.00)	Client	Sell
9:56:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6640	173,280.00	Member	Buy
9:56:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6640	(173,280.00)	Client	Sell
9:56:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6640	173,280.00	Member	Buy
9:56:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6640	(173,280.00)	Client	Sell
10:31:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.6640	129,960.00	Client	Buy
10:40:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.6472	(1,080,900.00)	Client	Sell
10:40:55	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	110	110,000	8.6450	950,950.00	Member	Buy
10:55:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	205	205,000	8.6513	(1,773,516.50)	Member	Sell
10:55:50	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	205	205,000	8.6513	1,773,516.50	Client	Buy
11:06:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6507	(4,325,350.00)	Member	Sell
11:06:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6507	4,325,350.00	Client	Buy
11:22:05	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6254	(1,759,581.60)	Member	Sell
11:22:05	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6254	1,759,581.60	Client	Buy
11:26:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6243	1,759,357.20	Client	Buy
11:26:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6243	(1,759,357.20)	Member	Sell
11:27:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6244	(1,759,377.60)	Member	Sell
11:27:59	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6244	1,759,377.60	Client	Buy
11:30:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6189	(1,758,255.60)	Member	Sell
11:30:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6189	1,758,255.60	Client	Buy
11:31:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6178	(1,758,031.20)	Member	Sell
11:31:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	204	204,000	8.6178	1,758,031.20	Client	Buy
11:36:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6098	860,980.00	Client	Buy
11:36:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6098	(860,980.00)	Member	Sell
11:43:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6178	(25,853.40)	Member	Sell
11:43:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.6178	25,853.40	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
13:08:20	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6285	86,285.00	Client	Buy
13:08:20	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6285	(86,285.00)	Member	Sell
13:19:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.6220	1,172,592.00	Member	Buy
13:19:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	136	136,000	8.6220	(1,172,592.00)	Client	Sell
13:29:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	260	260,000	8.6220	2,241,720.00	Member	Buy
13:29:03	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	260	260,000	8.6220	(2,241,720.00)	Client	Sell
13:44:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6175	(172,350.00)	Member	Sell
13:44:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6175	172,350.00	Client	Buy
13:46:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.6100	(430,500.00)	Member	Sell
13:46:47	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.6100	430,500.00	Client	Buy
13:56:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6050	(172,100.00)	Member	Sell
13:56:53	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6050	172,100.00	Client	Buy
13:56:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6042	86,042.00	Client	Buy
13:56:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6042	(86,042.00)	Member	Sell
13:57:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6000	(172,000.00)	Client	Sell
13:57:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.6000	172,000.00	Client	Buy
14:03:46	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	221	221,000	8.5995	(1,900,489.50)	Client	Sell
14:03:46	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	221	221,000	8.5995	1,900,489.50	Member	Buy
14:05:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	91	91,000	8.6000	(782,600.00)	Member	Sell
14:05:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	91	91,000	8.6000	782,600.00	Client	Buy
14:05:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	89	89,000	8.6000	(765,400.00)	Member	Sell
14:05:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	89	89,000	8.6000	765,400.00	Client	Buy
14:05:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	8.5935	249,211.50	Member	Buy
14:09:29	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6007	(4,300,350.00)	Member	Sell
14:09:29	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6007	4,300,350.00	Client	Buy
14:14:19	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	8.5885	249,066.50	Member	Buy
14:14:19	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	29	29,000	8.5885	(249,066.50)	Client	Sell
14:25:31	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5930	(85,930.00)	Member	Sell
14:26:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5975	(85,975.00)	Member	Sell
14:26:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5975	85,975.00	Client	Buy
15:23:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5932	257,796.00	Member	Buy
15:23:08	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5932	(257,796.00)	Client	Sell
15:49:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5950	(128,925.00)	Member	Sell
15:49:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5950	128,925.00	Client	Buy
<b>Total Futures</b>					<b>32</b>		<b>3,547</b>	<b>3,546,500</b>		<b>30 578 769.55</b>		
<b>Total Options</b>												
<b>Total for \$ / R Foreign Exchange Future</b>					<b>32</b>		<b>3,547</b>	<b>3,546,500</b>		<b>30,578,769.55</b>		
9:52:13	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9880	(209,820.00)	Member	Sell
9:52:13	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.9880	209,820.00	Client	Buy
11:33:07	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9265	6,963,250.00	Member	Buy
11:33:07	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9265	(6,963,250.00)	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
13:00:16	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9595	1,395,950.00	Member	Buy
13:00:16	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9595	(1,395,950.00)	Client	Sell
13:00:16	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	140	140,000	13.9595	1,954,330.00	Member	Buy
13:00:16	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	140	140,000	13.9595	(1,954,330.00)	Client	Sell
13:00:16	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	63	63,000	14.1400	(890,820.00)	Member	Sell
13:00:16	£ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	63	63,000	14.1400	890,820.00	Client	Buy
14:58:46	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9005	(139,005.00)	Member	Sell
14:58:46	£ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9005	139,005.00	Client	Buy
<b>Total Futures</b>					<b>6</b>		<b>828</b>	<b>828,000</b>		<b>11 553 175.00</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>6</b>		<b>828</b>	<b>828,000</b>		<b>11,553,175.00</b>		
10:55:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	823	823,000	11.4875	(9,454,212.50)	Member	Sell
10:55:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	823	823,000	11.4875	9,454,212.50	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>823</b>	<b>823,000</b>		<b>9 454 212.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>823</b>	<b>823,000</b>		<b>9,454,212.50</b>		
13:00:16	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	320	320,000	8.9600	(2,867,200.00)	Member	Sell
13:00:16	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	320	320,000	8.9600	2,867,200.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>320</b>	<b>320,000</b>		<b>2 867 200.00</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>320</b>	<b>320,000</b>		<b>2,867,200.00</b>		
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	8	80	5,069.0000	405,520.00	Member	Buy
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	8	80	5,069.0000	(405,520.00)	Client	Sell
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	2	20	5,069.0000	101,380.00	Member	Buy
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	2	20	5,069.0000	(101,380.00)	Client	Sell
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	2	20	20,000.0000	(400,000.00)	Member	Sell
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	2	20	20,000.0000	400,000.00	Client	Buy
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	8	80	20,000.0000	(1,600,000.00)	Member	Sell
15:14:54	CF CANDO CACH 24/01/2013	Can-Do Future		0.00	1	10	8	80	20,000.0000	1,600,000.00	Client	Buy
<b>Total Futures</b>					<b>4</b>		<b>20</b>	<b>200</b>		<b>2 506 900.00</b>		
<b>Total Options</b>												
<b>Total for CF CANDO CACH Can-Do Future</b>					<b>4</b>		<b>20</b>	<b>200</b>		<b>2,506,900.00</b>		
15:14:54	CF CANDO CACK 11/01/2013	Can-Do Future		0.00	1	10	28	280	17,917.0000	5,016,760.00	Member	Buy
15:14:54	CF CANDO CACK 11/01/2013	Can-Do Future		0.00	1	10	28	280	17,917.0000	(5,016,760.00)	Client	Sell
15:14:54	CF CANDO CACK 11/01/2013	Can-Do Future		0.00	1	10	7	70	17,917.0000	1,254,190.00	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
15:14:54	CF CANDO CACK 11/01/2013	Can-Do Future		0.00	1	10	7	70	17,917.0000	(1,254,190.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>35</b>	<b>350</b>		<b>6 270 950.00</b>		
<b>Total Options</b>												
<b>Total for CF CANDO CACK Can-Do Future</b>					<b>2</b>		<b>35</b>	<b>350</b>		<b>6,270,950.00</b>		
<b>Total Futures</b>					<b>46</b>		<b>5,573</b>	<b>5,518,050</b>		<b>63 231 207.05</b>		
<b>Total Options</b>												
<b>Grand Total for all Instruments</b>					<b>46</b>		<b>5,573</b>	<b>5,518,050</b>		<b>63,231,207.05</b>		