



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 02/01/2013

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
8:25:23	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5260	852,600.00	Client	Buy
8:57:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5260	(852,600.00)	Member	Sell
9:09:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5200	17,040.00	Client	Buy
9:11:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5200	85,200.00	Client	Buy
9:12:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5030	127,545.00	Client	Buy
9:12:21	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5030	(127,545.00)	Client	Sell
9:14:14	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.5200	6,390,000.00	Member	Buy
9:14:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.5200	6,390,000.00	Member	Buy
9:19:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.5091	382,909.50	Member	Buy
9:19:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.5091	(382,909.50)	Client	Sell
9:23:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.5200	(17,040,000.00)	Client	Sell
9:23:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	488	488,000	8.5200	4,157,760.00	Member	Buy
9:24:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	124	124,000	8.5151	1,055,872.40	Member	Buy
9:24:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	124	124,000	8.5151	(1,055,872.40)	Client	Sell
9:27:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.5253	34,101,200.00	Member	Buy
9:27:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.5253	(34,101,200.00)	Client	Sell
9:28:41	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	355	355,000	8.7467	(3,105,078.50)	Member	Sell
9:28:41	\$ / R 16/09/2013	Foreign Exchange Future		0.00	1	1,000	355	355,000	8.7467	3,105,078.50	Client	Buy
9:36:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5283	(255,849.00)	Client	Sell
9:36:17	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5283	255,849.00	Member	Buy
9:39:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5280	170,560.00	Member	Buy
9:39:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5280	(170,560.00)	Client	Sell
9:42:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5289	426,445.00	Member	Buy
9:42:01	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5289	(426,445.00)	Client	Sell
9:43:16	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5350	1,707,000.00	Member	Buy
9:43:16	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.5350	(1,707,000.00)	Client	Sell
9:46:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.5373	(2,561,190.00)	Member	Sell
9:46:33	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.5373	2,561,190.00	Client	Buy
9:58:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5258	170,516.00	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
9:58:24	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.5258	(170,516.00)	Client	Sell
10:15:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.5299	25,589.70	Member	Buy
10:15:00	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.5299	(25,589.70)	Client	Sell
10:15:31	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5299	17,059.80	Member	Buy
10:15:31	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5299	(17,059.80)	Client	Sell
10:28:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.5095	8,509,500.00	Client	Buy
10:28:54	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.5095	(8,509,500.00)	Member	Sell
10:44:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5400	128,100.00	Member	Buy
10:44:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5400	(128,100.00)	Client	Sell
10:58:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	165	165,000	8.5260	(1,406,790.00)	Member	Sell
10:58:15	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	165	165,000	8.5260	1,406,790.00	Member	Buy
10:58:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	165	165,000	8.5260	(1,406,790.00)	Member	Sell
10:58:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	165	165,000	8.5260	1,406,790.00	Client	Buy
11:00:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5474	(854,740.00)	Member	Sell
11:00:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5474	854,740.00	Client	Buy
11:18:18	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5473	(256,419.00)	Member	Sell
11:19:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5573	(256,719.00)	Member	Sell
11:19:11	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.5573	256,719.00	Client	Buy
11:25:53	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6524	4,326,200.00	Member	Buy
11:25:53	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6524	(4,326,200.00)	Member	Sell
12:11:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.5483	512,898.00	Member	Buy
12:11:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.5483	(512,898.00)	Client	Sell
12:20:31	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6682	4,334,100.00	Member	Buy
12:20:31	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6682	(4,334,100.00)	Member	Sell
12:22:16	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5600	42,800.00	Client	Buy
12:26:34	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5657	42,828.50	Client	Buy
12:26:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5657	(214,142.50)	Member	Sell
12:26:38	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5657	214,142.50	Client	Buy
13:04:13	\$ / R 18/03/2013	Foreign Exchange Future	C	8.80	1	1,000	1,500	1,500,000	112.0000	168,000,000.00	Member	Buy
13:04:13	\$ / R 18/03/2013	Foreign Exchange Future	C	8.80	1	1,000	1,500	1,500,000	112.0000	(168,000,000.00)	Client	Sell
13:33:44	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	8.5430	21,357,500.00	Member	Buy
13:36:08	\$ / R 18/03/2013	Foreign Exchange Future	C	9.50	1	1,000	5,000	5,000,000	30.7000	(153,500,000.00)	Member	Sell
13:36:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.4730	2,118,250.00	Member	Buy
13:36:13	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	8.5360	(21,340,000.00)	Client	Sell
14:00:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.5510	(342,040.00)	Member	Sell
14:00:40	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.5510	342,040.00	Client	Buy
14:28:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5500	(8,550.00)	Member	Sell
14:28:43	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5500	8,550.00	Member	Buy
14:33:26	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5515	8,551.50	Member	Buy
14:33:26	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.5515	(8,551.50)	Member	Sell
14:56:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5515	17,103.00	Member	Buy
14:56:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5515	(17,103.00)	Client	Sell
15:20:04	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6768	4,338,400.00	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
15:20:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.5723	4,286,150.00	Member	Buy
15:20:04	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6768	(4,338,400.00)	Member	Sell
15:20:04	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.5723	(4,286,150.00)	Member	Sell
15:22:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.5753	(4,287,650.00)	Member	Sell
15:24:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5712	214,280.00	Member	Buy
15:24:35	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5712	(214,280.00)	Member	Sell
15:26:10	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.5790	4,289,500.00	Client	Buy
15:49:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5750	42,875.00	Member	Buy
15:49:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.5668	(128,502.00)	Client	Sell
15:56:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5900	42,950.00	Member	Buy
15:56:07	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.5900	(42,950.00)	Client	Sell
16:27:35	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7018	4,350,900.00	Member	Buy
16:27:35	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.7018	(4,350,900.00)	Member	Sell
16:32:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6051	(4,302,550.00)	Member	Sell
16:32:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6061	(4,303,050.00)	Member	Sell
16:32:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	8.6054	17,210,800.00	Client	Buy
16:32:22	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	8.6051	(8,605,100.00)	Member	Sell
Total Futures					43		16,553	16,553,000		141 722 231.15		
Total Options					2		4,000	4,000,000		244 750 000.00		
Total for \$ / R Foreign Exchange Future					45		20,553	20,553,000		386,472,231.15		
8:12:19	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2907	2,822,675.00	Client	Buy
8:12:19	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.2907	(2,822,675.00)	Member	Sell
8:32:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.2750	(11,275,000.00)	Member	Sell
8:32:50	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.2750	11,275,000.00	Client	Buy
9:53:02	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3450	2,269,000.00	Member	Buy
9:53:02	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3450	(2,269,000.00)	Member	Sell
Total Futures					3		1,450	1,450,000		16 366 675.00		
Total Options												
Total for € / R Foreign Exchange Future					3		1,450	1,450,000		16,366,675.00		
9:54:48	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8825	(2,220,625.00)	Member	Sell
9:54:48	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.8825	2,220,625.00	Member	Buy
11:25:53	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9213	2,230,325.00	Member	Buy
11:25:53	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9213	(2,230,325.00)	Member	Sell
11:54:41	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	16	16,000	8.9250	(142,800.00)	Member	Sell
11:54:41	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	16	16,000	8.9250	142,800.00	Client	Buy
11:59:00	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9175	(2,229,375.00)	Member	Sell
11:59:00	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9175	2,229,375.00	Member	Buy
13:33:18	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9200	(2,230,000.00)	Member	Sell
13:33:18	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9200	2,230,000.00	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
15:33:53	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.0000	(45,000.00)	Member	Sell
15:33:53	AU\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	5	5,000	9.0000	45,000.00	Client	Buy
16:27:35	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9890	2,247,250.00	Member	Buy
16:27:35	AU\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.9890	(2,247,250.00)	Member	Sell
Total Futures					7		1,271	1,271,000		11 345 375.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					7		1,271	1,271,000		11,345,375.00		
Total Futures					53		19,274	19,274,000		169 434 281.15		
Total Options					2		4,000	4,000,000		244 750 000.00		
Grand Total for all Instruments					55		23,274	23,274,000		414,184,281.15		