



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 04/07/2012

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Nominal Value	Trade Type	Buy/Sell
8:08:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4983	40,771.00	Member	Sell
8:08:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4983	40,771.00	Client	Buy
8:35:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1580	815,420.00	Client	Buy
8:35:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1580	815,420.00	Member	Sell
8:54:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.1860	407,710.00	Client	Buy
8:54:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.1860	407,710.00	Member	Sell
9:04:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1670	4,077,100.00	Member	Buy
9:04:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1670	4,077,100.00	Member	Sell
9:05:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1670	4,077,100.00	Member	Buy
9:05:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1670	4,077,100.00	Member	Sell
9:20:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1800	81,542.00	Member	Buy
9:20:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.1800	81,542.00	Client	Sell
9:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.1962	73,387.80	Member	Sell
9:27:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.1962	73,387.80	Client	Buy
9:29:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3,700	3,700,000	8.1990	30,170,540.00	Client	Buy
9:29:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3,700	3,700,000	8.1990	30,170,540.00	Member	Sell
9:31:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1875	8,154.20	Client	Sell
9:31:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1875	8,154.20	Member	Buy
9:42:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1962	8,154.20	Member	Sell
9:42:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.1962	8,154.20	Client	Buy
9:46:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.1910	97,850.40	Client	Sell
9:46:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.1910	97,850.40	Client	Buy
9:49:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1980	122,313.00	Client	Sell
9:49:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.1980	122,313.00	Member	Buy
9:51:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2104	40,771.00	Member	Sell
9:51:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2104	40,771.00	Client	Buy
9:52:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2098	73,387.80	Member	Sell
9:52:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2098	73,387.80	Client	Buy
9:53:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2042	4,077,100.00	Member	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Nominal Value	Trade Type	Buy/Sell
9:53:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2098	163,084.00	Client	Buy
9:53:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2098	163,084.00	Member	Sell
9:56:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.1322	407,710.00	Member	Buy
9:56:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.1970	4,077,100.00	Client	Sell
9:57:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2148	24,462.60	Member	Sell
9:57:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.2148	24,462.60	Client	Buy
10:20:17	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2092	73,387.80	Member	Buy
10:20:17	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.2092	73,387.80	Client	Sell
10:23:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.4302	2,038,550.00	Member	Sell
10:23:52	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.4302	2,038,550.00	Client	Buy
10:31:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2070	407,710.00	Member	Sell
10:31:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2070	407,710.00	Client	Buy
10:32:12	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2050	40,771.00	Member	Sell
10:32:12	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2050	40,771.00	Client	Buy
10:47:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1910	815,420.00	Member	Buy
10:47:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.1910	815,420.00	Member	Sell
10:47:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2950	815,420.00	Member	Sell
10:47:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2950	815,420.00	Client	Buy
10:55:54	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.1900	57,079.40	Member	Sell
10:55:54	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.1900	57,079.40	Client	Buy
11:11:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2085	40,771.00	Member	Sell
11:11:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2085	40,771.00	Client	Buy
11:12:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3100	81,542.00	Member	Sell
11:12:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3100	81,542.00	Client	Buy
11:28:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2068	81,542.00	Member	Sell
11:28:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2068	81,542.00	Client	Buy
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,500	1,500,000	263.0000	12,231,300.00	Member	Buy
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.00	1	1,000	1,500	1,500,000	138.0000	12,231,300.00	Member	Sell
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	260	260,000	8.1890	2,120,092.00	Member	Buy
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.25	1	1,000	1,500	1,500,000	263.0000	12,231,300.00	Member	Sell
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future	P	8.00	1	1,000	1,500	1,500,000	138.0000	12,231,300.00	Member	Buy
11:36:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	260	260,000	8.1890	2,120,092.00	Member	Sell
12:04:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2152	40,771.00	Member	Sell
12:04:19	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2152	40,771.00	Client	Buy
12:08:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2250	815,420.00	Client	Buy
12:08:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2250	815,420.00	Member	Sell
12:09:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2262	81,542.00	Member	Sell
12:09:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2262	81,542.00	Client	Buy
12:23:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	4,910	4,910,000	8.2380	40,037,122.00	Client	Buy
12:23:24	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	4,910	4,910,000	8.2380	40,037,122.00	Member	Sell
12:31:25	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2350	81,542.00	Client	Buy
12:32:54	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2350	81,542.00	Client	Buy
13:15:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2205	97,850.40	Member	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Nominal Value	Trade Type	Buy/Sell
13:15:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.2205	97,850.40	Client	Sell
13:51:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2255	489,252.00	Member	Sell
13:52:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2355	489,252.00	Member	Sell
13:52:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.2355	489,252.00	Client	Buy
14:40:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2222	815,420.00	Client	Buy
14:40:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2222	815,420.00	Member	Sell
15:01:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.2265	57,079.40	Client	Sell
15:01:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	7	7,000	8.2265	57,079.40	Member	Buy
15:14:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	8.2358	693,107.00	Member	Buy
15:48:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2288	40,771.00	Member	Sell
15:48:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2288	40,771.00	Client	Buy
15:51:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2238	122,313.00	Client	Sell
15:51:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.2238	122,313.00	Member	Buy
16:10:35	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.2270	2,446,260.00	Member	Sell
16:10:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2,700	2,700,000	8.2270	22,016,340.00	Member	Sell
16:40:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3,860	3,860,000	8.2300	31,475,212.00	Member	Sell
16:42:49	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	6,860	6,860,000	8.2407	55,937,812.00	Member	Sell
16:42:49	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	6,860	6,860,000	8.2407	55,937,812.00	Client	Buy
16:46:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2450	163,084.00	Member	Buy
16:46:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	125	125,000	8.2371	1,019,275.00	Client	Sell
16:57:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2485	407,710.00	Client	Buy
16:57:38	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2485	407,710.00	Member	Sell
17:05:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.2396	2,446,260.00	Client	Buy
17:05:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.2396	2,446,260.00	Member	Sell
<b>Total Futures</b>					<b>46</b>		<b>22,290</b>	<b>22,290,000</b>		<b>183 393 389.65</b>		
<b>Total Options</b>					<b>2</b>		<b>3,000</b>	<b>3,000,000</b>		<b>601 500 000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>48</b>		<b>25,290</b>	<b>25,290,000</b>		<b>784,893,389.65</b>		
10:47:13	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.1910	4,077,100.00	Member	Buy
10:47:13	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	5	500,000	8.1910	4,077,100.00	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>500,000</b>		<b>4 095 500.00</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>4,095,500.00</b>		
10:47:13	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.8197	635,460.00	Member	Buy
10:47:13	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.8197	635,460.00	Member	Sell
13:43:54	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.0165	38,127.60	Member	Sell
13:43:54	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.0165	38,127.60	Client	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Nominal Value	Trade Type	Buy/Sell
<b>Total Futures</b>					<b>2</b>		<b>53</b>	<b>53,000</b>		<b>680 034.50</b>		
<b>Total Options</b>												
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>53</b>	<b>53,000</b>		<b>680,034.50</b>		
9:07:28	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	10.2913	20,414,600.00	Member	Buy
9:07:28	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.2913	2,041,460.00	Client	Sell
9:19:33	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,800	1,800,000	10.2913	18,373,140.00	Client	Sell
9:26:19	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3239	30,621.90	Member	Sell
9:26:19	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.3239	30,621.90	Client	Buy
10:07:02	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	10.3375	398,084.70	Member	Buy
10:07:02	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	39	39,000	10.3375	398,084.70	Client	Sell
10:31:54	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4815	30,621.90	Member	Sell
10:31:54	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.4815	30,621.90	Client	Buy
14:36:51	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.3280	81,658.40	Member	Buy
14:36:51	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.3280	81,658.40	Client	Sell
<b>Total Futures</b>					<b>6</b>		<b>2,053</b>	<b>2,053,000</b>		<b>21 130 802.70</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>2,053</b>	<b>2,053,000</b>		<b>21,130,802.70</b>		
14:36:17	AU\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3953	100,594.80	Member	Sell
14:36:17	AU\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.3953	100,594.80	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>12</b>	<b>12,000</b>		<b>100 743.60</b>		
<b>Total Options</b>												
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>12</b>	<b>12,000</b>		<b>100,743.60</b>		
9:48:18	DAAI 10/07/2012	Any day expiry	C	8.07	1	1,000	1,500	1,500,000	76.0000	12,231,300.00	Member	Sell
9:48:18	DAAI 10/07/2012	Any day expiry	C	8.07	1	1,000	1,500	1,500,000	76.0000	12,231,300.00	Client	Buy
9:48:18	DAAI 10/07/2012	Any day expiry	C	8.07	1	1,000	8,500	8,500,000	76.0000	69,310,700.00	Member	Sell
9:48:18	DAAI 10/07/2012	Any day expiry	C	8.07	1	1,000	8,500	8,500,000	76.0000	69,310,700.00	Client	Buy
17:12:36	DAAI 10/07/2012	Any day expiry		0.00	1	1,000	1,700	1,700,000	8.1548	13,862,140.00	Member	Buy
17:12:36	DAAI 10/07/2012	Any day expiry		0.00	1	1,000	1,700	1,700,000	8.1548	13,862,140.00	Client	Sell
17:12:36	DAAI 10/07/2012	Any day expiry		0.00	1	1,000	300	300,000	8.1548	2,446,260.00	Member	Buy
17:12:36	DAAI 10/07/2012	Any day expiry		0.00	1	1,000	300	300,000	8.1548	2,446,260.00	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>2,000</b>	<b>2,000,000</b>		<b>16 309 600.00</b>		
<b>Total Options</b>												
<b>Total for DAAI Any day expiry</b>					<b>4</b>		<b>12,000</b>	<b>12,000,000</b>		<b>776,309,600.00</b>		
9:48:18	DANZ 10/07/2012	Any day expiry	C	6.48	1	1,000	4,250	4,250,000	59.0000	3,418,700.00	Member	Sell
9:48:18	DANZ 10/07/2012	Any day expiry	C	6.48	1	1,000	4,250	4,250,000	59.0000	3,418,700.00	Client	Buy

Matched Time	Contract Details	Product	Call/Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Nominal Value	Trade Type	Buy/Sell
9:48:18	DANZ 10/07/2012	Any day expiry	C	6.48	1	1,000	750	750,000	59.0000	603,300.00	Member	Sell
9:48:18	DANZ 10/07/2012	Any day expiry	C	6.48	1	1,000	750	750,000	59.0000	603,300.00	Client	Buy
17:12:36	DANZ 10/07/2012	Any day expiry		0.00	1	1,000	4,250	4,250,000	6.5441	3,418,700.00	Member	Buy
17:12:36	DANZ 10/07/2012	Any day expiry		0.00	1	1,000	4,250	4,250,000	6.5441	3,418,700.00	Client	Sell
17:12:36	DANZ 10/07/2012	Any day expiry		0.00	1	1,000	750	750,000	6.5441	603,300.00	Member	Buy
17:12:36	DANZ 10/07/2012	Any day expiry		0.00	1	1,000	750	750,000	6.5441	603,300.00	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>5,000</b>	<b>5,000,000</b>		<b>32 720 500.00</b>		
<b>Total Options</b>					<b>2</b>		<b>5,000</b>	<b>5,000,000</b>		<b>295 000 000.00</b>		
<b>Total for DANZ Any day expiry</b>					<b>4</b>		<b>10,000</b>	<b>10,000,000</b>		<b>327,720,500.00</b>		
<b>Total Futures</b>					<b>60</b>		<b>31,413</b>	<b>31,908,000</b>		<b>258 430 570.45</b>		
<b>Total Options</b>					<b>6</b>		<b>18,000</b>	<b>18,000,000</b>		<b>1 656 500 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>66</b>		<b>49,413</b>	<b>49,908,000</b>		<b>1,914,930,570.45</b>		