

JOHANNESBURG STOCK EXCHANGE Currency Derivatives

Currency Futures & Options Matched Trades

					Repo	rt for 09/07/2012					
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
8:41:05	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3435	247,848.00 Member	Buy
8:41:05	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3435	247,848.00 Client	Sell
9:01:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.3500	2,478,480.00 Member	Sell
9:01:11	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.3500	2,478,480.00 Client	Buy
9:05:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3200	247,848.00 Member	Buy
9:05:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3200	247,848.00 Client	Sell
9:10:37	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3378	206,540.00 Member	Sell
9:10:37	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.3378	206,540.00 Client	Buy
9:17:25	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3330	82,616.00 Client	Sell
9:17:25	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3330	82,616.00 Client	Buy
9:19:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3300	16,523.20 Client	Buy
9:19:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3300	16,523.20 Client	Sell
9:22:34	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3355	247,848.00 Member	Sell
9:23:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.3355	223,063.20 Client	Buy
9:23:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.3355	223,063.20 Member	Sell
9:30:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.3300	313,940.80 Member	Sell
9:30:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	38	38,000	8.3300	313,940.80 Client	Buy
9:38:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3200	4,130,800.00 Member	Sell
9:38:03	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3200	4,130,800.00 Member	Buy
9:43:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3191	8,261.60 Member	Buy
9:43:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.3250	33,046.40 Member	Buy
9:43:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3191	8,261.60 Client	Sell
9:46:17	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.3250	8,261.60 Member	Buy
9:46:17	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3250	41,308.00 Client	Sell
9:53:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3300	247,848.00 Client	Sell
9:53:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3300	247,848.00 Member	Buy
9:54:59	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3431	82,616.00 Member	Sell
9:59:00	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3505	41,308.00 Client	Sell
10:00:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3571	4,130,800.00 Member	Sell

0:01:34	\$ / R 17/09/2012			Trades	Value		Nominal	Price	Туре	Sell
	ψ/ IX 11/03/2012	Foreign Exchange Future	0.00	1	1,000	500	500,000	8.3571	4,130,800.00 Client	Buy
):01:39	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3816	82,616.00 Member	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	35	35,000	8.3659	289,156.00 Client	Buy
0:01:39	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3808	82,616.00 Member	Sell
0:04:50	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.4635	826,160.00 Member	Sell
0:04:50	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.4635	826,160.00 Member	Buy
0:04:50	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.3705	826,160.00 Member	Sell
0:04:50	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	200	200,000	8.3706	1,652,320.00 Member	Sell
0:04:50	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.3705	826,160.00 Client	Buy
0:04:50	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	200	200,000	8.3706	1,652,320.00 Client	Buy
0:06:35	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	150	150,000	8.3692	1,239,240.00 Member	Sell
0:06:35	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	150	150,000	8.3692	1,239,240.00 Client	Buy
0:11:02	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	50	50,000	8.3600	413,080.00 Member	Sell
D:11:02	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	50	50,000	8.3600	413,080.00 Client	Buy
D:19:31	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	18	18,000	8.3494	148,708.80 Client	Sell
):19:31	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	18	18,000	8.3494	148,708.80 Member	Buy
):24:27	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	85	85,000	8.3565	702,236.00 Client	Buy
:24:27	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	28	28,000	8.3562	231,324.80 Member	Sell
:26:31	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	57	57,000	8.3567	470,911.20 Member	Sell
:41:40	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	29	29,000	8.3701	239,586.40 Member	Sell
:41:40	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	29	29,000	8.3701	239,586.40 Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000		1,000	8.3700	8,261.60 Client	Buy
	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.4675	826,160.00 Member	Buy
	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.4675	826,160.00 Client	Sell
	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	150	150,000	8.4715	1,239,240.00 Member	Buy
	\$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	150	150,000	8.4715	1,239,240.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3748	82,616.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3780	82,616.00 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3780	82,616.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	5	5,000	8.3708	41,308.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	5	5,000	8.3708	41,308.00 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	1	1,000	8.3790	8,261.60 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	1	1,000	8.3800	8,261.60 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	8	8,000	8.3802	66,092.80 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	8	8,000	8.3802	66,092.80 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	2	2,000	8.3802	16,523.20 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	2	2,000	8.3802	16,523.20 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.3843	82,616.00 Member	Sell
	\$ / R 14/12/2012 \$ / R 14/12/2012	Foreign Exchange Future	0.00	1	1,000	10	10,000	8.4850		Buy
				1					826,160.00 Member	
	\$ / R 14/12/2012 \$ / R 17/09/2012	Foreign Exchange Future	0.00	1	1,000	100	100,000	8.4850 8.3848	826,160.00 Client	Sell
		Foreign Exchange Future	0.00		1,000	1	1,000	8.3848	8,261.60 Client	Buy
	\$ / R 17/09/2012 \$ / R 14/06/2013	Foreign Exchange Future Foreign Exchange Future	0.00 0.00	1 1	1,000 1,000	5 115	5,000 115,000	8.3791 8.6820	41,308.00 Client 950,084.00 Member	Sell 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
11:26:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	13	13,000	8.3855	107,400.80 Client	Buy
11:26:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	13	13,000	8.3855	107,400.80 Member	Sell
11:41:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3777	4,130,800.00 Member	Sell
11:41:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3777	4,130,800.00 Client	Buy
11:54:39	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3735	41,308.00 Member	Sell
11:55:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3715	41,308.00 Member	Sell
1:55:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3700	16,523.20 Member	Sell
1:55:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3700	16,523.20 Client	Buy
1:58:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3710	49,569.60 Client	Buy
1:58:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.3710	49,569.60 Member	Sell
1:59:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Member	Sell
1:59:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Client	Buy
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Member	Sell
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Member	Sell
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Member	Sell
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Client	Buy
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Client	Buy
1:59:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Client	Buy
1:59:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Member	Sell
1:59:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3708	413,080.00 Member	Sell
1:59:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3708	413,080.00 Client	Buy
1:59:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3708	826,160.00 Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	223	223,000	8.3725	1,842,336.80 Member	Sell
	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	142	142,000	8.6789	1,173,147.20 Client	Sell
	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	27	27,000	8.6662	223,063.20 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3763	82,616.00 Member	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	61	61,000	8.3756	503,957.60 Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3725	165,232.00 Member	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3500	826,160.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3500	826,160.00 Member	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	88	88,000	8.3725	727,020.80 Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	93	93,000	8.3725	768,328.80 Client	Buy
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	42	42,000	8.3725	346,987.20 Client	Buy
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	800	800,000	8.4863	6,609,280.00 Client	Buy
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4861	4,130,800.00 Member	Sell
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.4870	1,652,320.00 Member	Sell
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4855	826,160.00 Member	Sell
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4740	413,080.00 Member	Buy
	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4740	413,080.00 Client	Sell
	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50 15	15,000	8.3755		Buy
	\$ / R 17/09/2012 \$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3755	123,924.00 Member 123,924.00 Client	Sell
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4:05:39	\$ / R 17/09/2012	Foreign Exchange Future Foreign Exchange Future		0.00 0.00	1	1,000	10	10,000	8.3782	82,616.00 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
14:32:57	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3735	16,523.20 Client	Sell
14:32:57	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.3735	16,523.20 Member	Buy
14:45:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3670	82,616.00 Client	Sell
14:45:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3670	82,616.00 Member	Buy
14:52:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	42	42,000	8.3725	346,987.20 Client	Buy
14:52:33	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	93	93,000	8.3725	768,328.80 Client	Sell
14:53:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3800	826,160.00 Member	Buy
14:53:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.3800	826,160.00 Client	Sell
14:53:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	51	51,000	8.3725	421,341.60 Client	Buy
15:15:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3815	123,924.00 Member	Buy
15:15:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.3815	123,924.00 Client	Sell
15:21:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3800	413,080.00 Client	Buy
15:21:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3800	413,080.00 Member	Sell
16:12:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3750	41,308.00 Client	Sell
16:12:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3750	41,308.00 Client	Buy
16:14:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3684	82,616.00 Client	Sell
16:14:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3684	82,616.00 Member	Buy
16:39:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.3614	74,354.40 Member	Sell
16:39:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	9	9,000	8.3614	74,354.40 Client	Buy
17:01:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3455	247,848.00 Member	Sell
17:01:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.3455	247,848.00 Client	Buy
Total Futu	ires				68		5,455	5,455,000		45,803,572.85	
Total Opti	ons										
Total for \$	/ R Foreign Exchange F	uture			68		5,455	5,455,000		45,803,572.85	
16:53:12	£/R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.9700	12,822.20 Member	Sell
16:53:12	£/R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.9700	12,822.20 Client	Buy
Total Futu	ires				1		1	1,000		12,970.00	
Total Opti	ons										
Total for £	/ R Foreign Exchange F	uture			1		1	1,000		12,970.00	
9:02:46	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2350	20,316.80 Client	Sell
9:02:46	€/R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.2350	20,316.80 Member	Buy
Total Futu	ires				1		2	2,000		20,470.00	
	ons										
I otal Opti											
	/ R Foreign Exchange F	uture			1		2	2,000		20,470.00	
Total for €	/ R Foreign Exchange F DAAJ 13/07/2012	uture Any day expiry	Р	8.29	1 1	1,000	8,500	2,000 8,500,000	80.0000	20,470.00 70.223,600.00 Member	Sell
10:59:23			P P	8.29 8.29	1 1 1	1,000 1,000			80.0000 80.0000		Sell 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
10:59:23	DAAJ 13/07/2012	Any day expiry	Р	8.29	1	1,000	1,500	1,500,000	80.0000	12,392,400.00 Client	Buy
	DAAJ 13/07/2012	Any day expiry	·	0.00	1	1,000	8,500	8,500,000	8.2626	70,223,600.00 Member	Sell
	DAAJ 13/07/2012	Any day expiry		0.00	1	1,000	8,500	8,500,000	8.2626	70,223,600.00 Client	Buy
	DAAJ 13/07/2012	Any day expiry		0.00	1	1,000	1,500	1,500,000	8.2626	12,392,400.00 Member	Sell
	DAAJ 13/07/2012	Any day expiry		0.00	1	1,000	1,500	1,500,000	8.2626	12,392,400.00 Client	Buy
Total Futu	res				2		10,000	10,000,000		82,626,000.00	
Total Opti	ons				2		10,000	10,000,000		800,000,000.00	
Total for D	AAJ Any day expiry				4		20,000	20,000,000		882,626,000.00	
Total Futu	res				72		15,458	15,458,000		128,463,012.85	
Total Opti	ons				2		10,000	10,000,000		800,000,000.00	
Grand Total for all Instruments					74		25,458	25,458,000		928,463,012.85	