



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 29/08/2012

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
8:12:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4700	420,890.00	Client	Sell
8:12:45	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4700	420,890.00	Member	Buy
9:03:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.4576	67,342.40	Member	Buy
9:03:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.4614	25,253.40	Client	Buy
9:03:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.4614	25,253.40	Client	Sell
9:03:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.4576	67,342.40	Client	Sell
9:07:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4538	420,890.00	Client	Sell
9:07:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4538	420,890.00	Member	Buy
9:27:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	739	739,000	8.5652	6,220,754.20	Client	Buy
9:27:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	739	739,000	8.5652	6,220,754.20	Member	Sell
9:41:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6465	84,178.00	Member	Buy
9:41:49	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6465	84,178.00	Client	Sell
9:42:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4500	420,890.00	Client	Sell
9:43:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4550	84,178.00	Member	Buy
9:43:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4550	84,178.00	Client	Sell
9:48:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5500	84,178.00	Member	Buy
9:48:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.5500	84,178.00	Client	Sell
9:58:06	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	700	700,000	8.4500	5,892,460.00	Member	Sell
10:19:31	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	200	200,000	76.0000	1,683,560.00	Client	Sell
10:19:31	\$ / R 14/12/2012	Foreign Exchange Future	P	8.50	1	1,000	200	200,000	302.0000	1,683,560.00	Client	Buy
10:19:31	\$ / R 14/12/2012	Foreign Exchange Future	C	9.00	1	1,000	200	200,000	149.0000	1,683,560.00	Client	Sell
10:21:55	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5255	841,780.00	Client	Buy
10:28:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3598	1,262,670.00	Client	Sell
10:30:25	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	8.4500	9,259,580.00	Member	Sell
10:31:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4425	841,780.00	Member	Sell
10:32:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.4428	252,534.00	Member	Sell
10:38:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	8.4400	715,513.00	Member	Sell
10:38:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Sell
10:38:31	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Sell

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
10:38:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4398	16,835.60	Member	Sell
10:38:47	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.4398	16,835.60	Client	Buy
10:48:15	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	8.4390	757,602.00	Member	Sell
10:52:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4400	84,178.00	Client	Sell
10:52:53	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4400	84,178.00	Member	Buy
11:13:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	60	60,000	8.4448	505,068.00	Member	Sell
11:24:57	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	850	850,000	8.4450	7,155,130.00	Member	Sell
11:52:46	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Sell
12:10:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Sell
12:10:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,139	1,139,000	8.4466	9,587,874.20	Client	Buy
12:10:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.4400	420,890.00	Member	Sell
12:13:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.4354	4,208,900.00	Member	Buy
12:32:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4420	84,178.00	Client	Sell
12:32:52	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.4420	84,178.00	Member	Buy
13:20:07	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Buy
13:20:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	180	180,000	8.4400	1,515,204.00	Client	Sell
13:20:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	75	75,000	8.4400	631,335.00	Member	Buy
13:20:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4400	841,780.00	Member	Buy
14:06:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5420	420,890.00	Client	Buy
14:06:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5420	420,890.00	Member	Sell
14:12:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.4370	33,671.20	Client	Sell
14:12:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.4370	33,671.20	Member	Buy
14:16:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4360	42,089.00	Client	Sell
14:16:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.4360	42,089.00	Member	Buy
14:30:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5300	420,890.00	Client	Buy
14:30:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5300	420,890.00	Member	Sell
14:44:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4160	841,780.00	Member	Buy
14:44:23	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4160	841,780.00	Client	Sell
14:55:35	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.4120	168,356.00	Client	Sell
14:55:35	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.4120	168,356.00	Member	Buy
15:15:39	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.5125	33,671.20	Member	Buy
15:18:25	\$ / R 14/12/2012	Foreign Exchange Future	P	8.35	1	1,000	100	100,000	196.4300	841,780.00	Client	Sell
15:18:25	\$ / R 14/12/2012	Foreign Exchange Future	P	8.35	1	1,000	100	100,000	196.4300	841,780.00	Member	Buy
15:29:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.5180	412,472.20	Member	Buy
15:29:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.5185	33,671.20	Member	Buy
15:29:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	49	49,000	8.5180	412,472.20	Client	Sell
16:04:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	12	12,000	8.5180	101,013.60	Member	Sell
16:04:20	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.5231	33,671.20	Member	Buy
16:22:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5250	210,445.00	Client	Sell
16:22:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.5250	210,445.00	Member	Buy
16:30:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	63	63,000	8.4304	530,321.40	Client	Buy
16:30:48	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	63	63,000	8.4304	530,321.40	Member	Sell
16:41:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3598	1,262,670.00	Client	Sell

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
16:42:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	750	750,000	8.3598	6,313,350.00	Client	Sell
16:42:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	450	450,000	8.3598	3,788,010.00	Client	Sell
16:42:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.3598	2,104,450.00	Client	Sell
16:43:37	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	500	500,000	76.0000	4,208,900.00	Client	Sell
16:43:37	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	100	100,000	76.0000	841,780.00	Client	Sell
16:43:37	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	200	200,000	76.0000	1,683,560.00	Client	Sell
16:44:16	\$ / R 14/12/2012	Foreign Exchange Future	P	8.50	1	1,000	500	500,000	302.0000	4,208,900.00	Client	Buy
16:44:17	\$ / R 14/12/2012	Foreign Exchange Future	P	8.50	1	1,000	100	100,000	302.0000	841,780.00	Client	Buy
16:44:17	\$ / R 14/12/2012	Foreign Exchange Future	P	8.50	1	1,000	200	200,000	302.0000	1,683,560.00	Client	Buy
16:46:12	\$ / R 14/12/2012	Foreign Exchange Future	C	9.00	1	1,000	500	500,000	149.0000	4,208,900.00	Client	Sell
16:46:12	\$ / R 14/12/2012	Foreign Exchange Future	C	9.00	1	1,000	100	100,000	149.0000	841,780.00	Client	Sell
16:46:12	\$ / R 14/12/2012	Foreign Exchange Future	C	9.00	1	1,000	200	200,000	149.0000	1,683,560.00	Client	Sell
16:47:10	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	320	320,000	8.5255	2,693,696.00	Client	Buy
16:47:10	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.5255	420,890.00	Client	Buy
16:47:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.5255	841,780.00	Client	Buy
16:53:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5300	16,835.60	Member	Buy
16:53:18	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.5300	16,835.60	Member	Sell
Total Futures					38		5,247	5,246,500		44,360,221.00		
Total Options					7		1,600	1,600,000		283,143,000.00		
Total for \$ / R Foreign Exchange Future					45		6,847	6,846,500		327,503,221.00		
9:27:19	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	40	4,000,000	8.5652	33,671,200.00	Client	Buy
9:27:19	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	40	4,000,000	8.5652	33,671,200.00	Member	Sell
14:37:28	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	13	1,300,000	8.5235	10,943,140.00	Client	Sell
14:37:28	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	8.5235	21,044,500.00	Member	Buy
14:38:54	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	12	1,200,000	8.5235	10,101,360.00	Client	Sell
14:51:40	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	8.4120	168,356,000.00	Member	Sell
14:51:40	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	8.5126	168,356,000.00	Member	Buy
14:51:40	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	8.4120	168,356,000.00	Member	Buy
14:55:44	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	104	10,400,000	8.4120	87,545,120.00	Client	Buy
14:55:57	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	8.5091	168,356,000.00	Member	Buy
14:55:57	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	104	10,400,000	8.5091	87,545,120.00	Client	Sell
15:27:46	\$ / R MAXI 17/09/2012	Foreign Exchange Future		0.00	1	100,000	96	9,600,000	8.4120	80,810,880.00	Client	Buy
15:30:20	\$ / R MAXI 14/12/2012	Foreign Exchange Future		0.00	1	100,000	96	9,600,000	8.5091	80,810,880.00	Client	Sell
Total Futures					7		665	66,500,000		563,237,550.00		
Total Options												
Total for \$ / R MAXI Foreign Exchange Future					7		665	66,500,000		563,237,550.00		
11:00:02	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.3520	133,241.00	Member	Buy
11:00:02	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.3520	133,241.00	Client	Sell
16:25:11	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.3400	2,664,820.00	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
17:22:40	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.3280	2,664,820.00	Member	Buy
17:22:40	£ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.3280	2,664,820.00	Client	Sell
Total Futures					3		310	310,000		4,133,120.00		
Total Options												
Total for £ / R Foreign Exchange Future					3		310	310,000		4,133,120.00		
9:03:52	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1070	21,384.00	Member	Buy
9:03:52	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1070	21,384.00	Client	Sell
10:55:46	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	100	10,000,000	0.1070	1,069,200.00	Member	Buy
11:00:31	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	100	10,000,000	0.1070	1,069,200.00	Member	Buy
11:12:03	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	100	10,000,000	0.1070	1,069,200.00	Member	Buy
15:23:45	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.1070	2,138,400.00	Member	Buy
15:23:45	¥ / R 17/09/2012	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.1070	2,138,400.00	Client	Sell
Total Futures					4		352	35,200,000		3,766,400.00		
Total Options												
Total for ¥ / R Foreign Exchange Future					4		352	35,200,000		3,766,400.00		
10:14:03	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6008	105,441.00	Client	Sell
10:14:03	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.6008	105,441.00	Member	Buy
11:06:18	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7500	527,205.00	Member	Buy
11:06:18	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7500	527,205.00	Client	Sell
11:19:58	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7478	105,441.00	Member	Buy
11:19:58	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7478	105,441.00	Client	Sell
11:25:37	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	495	495,000	10.6419	5,219,329.50	Client	Sell
11:25:37	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	495	495,000	10.6419	5,219,329.50	Member	Buy
12:21:29	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	430	430,000	10.7355	4,533,963.00	Client	Sell
12:21:29	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	430	430,000	10.7355	4,533,963.00	Member	Buy
13:36:03	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7283	21,088.20	Member	Buy
13:36:03	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7283	21,088.20	Client	Sell
Total Futures					6		997	997,000		10,656,448.10		
Total Options												
Total for € / R Foreign Exchange Future					6		997	997,000		10,656,448.10		
11:44:59	AU\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7375	17,447.60	Member	Sell
11:45:42	AU\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7375	17,447.60	Client	Buy
11:45:42	AU\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7375	17,447.60	Member	Sell
15:27:36	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7550	218,095.00	Member	Buy
15:27:36	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7550	218,095.00	Client	Sell

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
Total Futures					3		28	28,000		245,087.50		
Total Options												
Total for AU\$ / R Foreign Exchange Future					3		28	28,000		245,087.50		
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	8,500	8,500,000	6.7510	57,380,950.00	Member	Sell
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	8,500	8,500,000	6.7510	57,380,950.00	Client	Buy
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	1,500	1,500,000	6.7510	10,126,050.00	Member	Sell
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	1,500	1,500,000	6.7510	10,126,050.00	Client	Buy
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	6,500	6,500,000	6.7510	43,879,550.00	Member	Sell
16:46:08	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	5,450	5,450,000	6.7510	36,791,315.00	Client	Buy
16:52:26	DAAW 30/08/2012	Any day expiry		0.00	1	1,000	1,050	1,050,000	6.7510	7,088,235.00	Client	Buy
Total Futures					4		16,500	16,500,000		111,391,500.00		
Total Options												
Total for DAAW Any day expiry					4		16,500	16,500,000		111,391,500.00		
Total Futures					62		24,099	124,781,500		737,790,326.60		
Total Options					7		1,600	1,600,000		283,143,000.00		
Grand Total for all Instruments					69		25,699	126,381,500		1,020,933,326.60		