



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Matched Trades

Report for 23/08/2012

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
8:08:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Member	Buy
8:08:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Client	Sell
8:08:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Member	Buy
8:08:09	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Client	Sell
9:10:04	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.2710	372,933.00	Client	Buy
9:10:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2666	82,874.00	Member	Buy
9:10:43	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2666	82,874.00	Client	Sell
9:19:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2655	331,496.00	Member	Sell
9:19:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	40	40,000	8.2655	331,496.00	Client	Buy
9:23:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.2584	3,314,960.00	Member	Buy
9:23:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2585	828,740.00	Member	Buy
9:23:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.2584	3,314,960.00	Client	Sell
9:23:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2585	828,740.00	Client	Sell
9:23:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2588	4,143,700.00	Member	Buy
9:23:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2588	4,143,700.00	Client	Sell
9:31:26	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2585	41,437.00	Client	Sell
9:31:26	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.2585	41,437.00	Member	Buy
9:37:15	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2648	1,243,110.00	Member	Buy
9:37:15	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.2648	1,243,110.00	Client	Sell
9:54:57	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2710	414,370.00	Client	Buy
9:59:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.2710	49,724.40	Member	Buy
9:59:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	101	101,000	8.2710	837,027.40	Client	Sell
10:01:40	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	8.2712	12,431,100.00	Member	Sell
10:19:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2895	414,370.00	Client	Buy
10:19:01	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2895	414,370.00	Member	Sell
10:28:21	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2905	82,874.00	Client	Sell
10:28:21	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2905	82,874.00	Member	Buy
11:01:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2940	828,740.00	Member	Buy
11:01:41	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2940	828,740.00	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
11:01:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	72	72,000	8.2939	596,692.80	Member	Sell
11:04:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2935	165,748.00	Member	Sell
11:04:16	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.2935	165,748.00	Client	Buy
11:44:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	560	560,000	8.2860	4,640,944.00	Client	Buy
11:44:29	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,080	1,080,000	8.2860	8,950,392.00	Member	Sell
12:08:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	390	390,000	8.3103	3,232,086.00	Client	Sell
12:08:02	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	90	90,000	8.2900	745,866.00	Member	Buy
12:08:05	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2940	828,740.00	Member	Sell
12:08:05	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.2940	828,740.00	Member	Buy
12:16:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.3212	1,243,110.00	Member	Sell
12:16:18	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	8.2762	12,431,100.00	Client	Buy
12:17:15	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2943	82,874.00	Member	Sell
12:17:15	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.2943	82,874.00	Client	Buy
12:23:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,567	1,567,000	8.2970	12,986,355.80	Client	Buy
12:23:08	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	1,824	1,824,000	8.2970	15,116,217.60	Member	Sell
12:28:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2974	4,143,700.00	Member	Buy
12:29:25	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	257	257,000	8.2970	2,129,861.80	Client	Buy
12:31:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2474	414,370.00	Member	Buy
12:31:44	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.2924	4,143,700.00	Client	Sell
12:39:39	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3153	4,143,700.00	Member	Buy
12:40:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.2653	414,370.00	Member	Buy
12:40:27	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3103	4,143,700.00	Client	Sell
12:49:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3169	24,862.20	Member	Sell
12:49:56	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	3	3,000	8.3169	24,862.20	Client	Buy
12:55:22	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	264	264,000	8.3120	2,187,873.60	Client	Sell
12:55:22	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	264	264,000	8.3120	2,187,873.60	Client	Buy
13:03:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Client	Sell
13:03:13	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3150	1,657,480.00	Client	Buy
13:58:53	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	500	500,000	65.0000	4,143,700.00	Member	Sell
13:58:53	\$ / R 14/12/2012	Foreign Exchange Future	C	9.01	1	1,000	500	500,000	65.0000	4,143,700.00	Member	Buy
13:58:53	\$ / R 14/12/2012	Foreign Exchange Future	P	8.00	1	1,000	500	500,000	65.0000	4,143,700.00	Client	Buy
13:58:53	\$ / R 14/12/2012	Foreign Exchange Future	C	9.01	1	1,000	500	500,000	65.0000	4,143,700.00	Client	Sell
14:30:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3075	414,370.00	Member	Sell
14:30:28	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3075	414,370.00	Client	Buy
14:30:36	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3065	414,370.00	Member	Sell
14:30:36	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.3065	414,370.00	Client	Buy
14:37:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3185	1,657,480.00	Member	Buy
14:37:58	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.3185	1,657,480.00	Client	Sell
15:15:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3227	165,748.00	Client	Buy
15:15:30	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.3227	165,748.00	Client	Sell
15:21:14	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.3164	2,486,220.00	Member	Buy
15:35:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4145	828,740.00	Member	Sell
15:35:14	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4145	828,740.00	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
15:41:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3256	82,874.00	Member	Sell
15:41:50	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.3256	82,874.00	Client	Buy
15:51:07	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3282	4,143,700.00	Member	Sell
15:51:07	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.3282	4,143,700.00	Client	Buy
16:10:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	72	72,000	8.2989	596,692.80	Member	Sell
16:10:10	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	72	72,000	8.2989	596,692.80	Client	Buy
16:19:51	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3220	41,437.00	Client	Sell
16:19:51	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3220	41,437.00	Member	Buy
16:51:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3096	41,437.00	Client	Sell
16:51:42	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.3096	41,437.00	Member	Buy
16:54:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4150	828,740.00	Client	Buy
16:54:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.4150	828,740.00	Member	Sell
17:00:55	\$ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	520	520,000	8.2860	4,309,448.00	Client	Buy
<b>Total Futures</b>					<b>41</b>		<b>9,530</b>	<b>9,530,000</b>		<b>79 046 944.40</b>		
<b>Total Options</b>					<b>2</b>		<b>1,000</b>	<b>1,000,000</b>		<b>65 000 000.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>43</b>		<b>10,530</b>	<b>10,530,000</b>		<b>144,046,944.40</b>		
9:08:34	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3827	52,138.00	Member	Buy
9:08:54	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3841	52,138.00	Member	Buy
9:09:17	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.3831	156,414.00	Client	Sell
9:09:17	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.3825	52,138.00	Member	Buy
12:37:01	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4400	260,690.00	Member	Buy
12:37:01	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4400	260,690.00	Client	Sell
16:57:22	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.4566	2,606,900.00	Member	Buy
16:57:22	€ / R 17/09/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.4566	2,606,900.00	Client	Sell
<b>Total Futures</b>					<b>4</b>		<b>290</b>	<b>290,000</b>		<b>3 030 896.50</b>		
<b>Total Options</b>												
<b>Total for € / R Foreign Exchange Future</b>					<b>4</b>		<b>290</b>	<b>290,000</b>		<b>3,030,896.50</b>		
8:42:28	CHF / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7600	217,117.50	Member	Buy
8:42:28	CHF / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	25	25,000	8.7600	217,117.50	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>25</b>	<b>25,000</b>		<b>219 000.00</b>		
<b>Total Options</b>												
<b>Total for CHF / R Foreign Exchange Future</b>					<b>1</b>		<b>25</b>	<b>25,000</b>		<b>219,000.00</b>		
16:05:52	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	4,000	4,000,000	38.8000	27,064,800.00	Member	Sell
16:05:52	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	3,400	3,400,000	38.8000	23,005,080.00	Client	Buy
16:10:44	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	900	900,000	38.8000	6,089,580.00	Member	Sell
16:10:44	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	900	900,000	38.8000	6,089,580.00	Client	Buy
16:10:44	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	5,100	5,100,000	38.8000	34,507,620.00	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
16:10:44	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	5,100	5,100,000	38.8000	34,507,620.00	Client	Buy
16:13:08	DAAW 30/08/2012	Any day expiry	P	6.77	1	1,000	600	600,000	38.8000	4,059,720.00	Client	Buy
<b>Total Futures</b>					<b>0</b>		<b>0</b>	<b>0</b>		<b>0.00</b>		
<b>Total Options</b>					<b>4</b>		<b>10,000</b>	<b>10,000,000</b>		<b>388 000 000.00</b>		
<b>Total for DAAW Any day expiry</b>					<b>4</b>		<b>10,000</b>	<b>10,000,000</b>		<b>388,000,000.00</b>		
<b>Total Futures</b>					<b>46</b>		<b>9,845</b>	<b>9,845,000</b>		<b>82 296 840.90</b>		
<b>Total Options</b>					<b>6</b>		<b>11,000</b>	<b>11,000,000</b>		<b>453 000 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>51</b>		<b>20,845</b>	<b>20,845,000</b>		<b>535,296,840.90</b>		