



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Matched Trades

Report for 31/10/2012

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
8:11:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.6967	3,478,880.00	Client	Buy
8:11:44	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	8.6967	3,478,880.00	Member	Sell
9:15:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7098	17,394.40	Member	Buy
9:15:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7098	17,394.40	Client	Sell
9:30:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	8	8,000	8.7050	69,577.60	Member	Sell
9:34:37	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7000	17,394.40	Member	Sell
9:34:37	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9200	260,916.00	Member	Sell
9:34:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8150	86,972.00	Member	Sell
9:34:37	\$ / R 14/06/2013	Foreign Exchange Future		0.00	1	1,000	30	30,000	8.9200	260,916.00	Client	Buy
9:34:37	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.8150	86,972.00	Client	Buy
9:40:30	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6917	2,174,300.00	Member	Buy
9:41:31	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.6917	2,609,160.00	Client	Sell
9:51:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6900	2,174,300.00	Member	Sell
9:51:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6900	34,788.80	Member	Sell
9:51:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	14	14,000	8.7000	121,760.80	Client	Buy
9:51:36	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6891	869,720.00	Member	Sell
9:51:36	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6891	869,720.00	Member	Buy
9:56:27	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6875	869,720.00	Member	Sell
10:07:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6891	86,972.00	Member	Sell
10:07:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6891	86,972.00	Client	Buy
10:09:53	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	150	150,000	8.6880	1,304,580.00	Member	Sell
10:22:11	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6880	86,972.00	Client	Sell
10:24:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6823	2,174,300.00	Client	Buy
10:24:57	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6823	2,174,300.00	Member	Sell
10:27:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.6989	2,609,160.00	Client	Buy
10:27:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.6989	4,348,600.00	Member	Sell
10:38:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.6850	869,720.00	Member	Sell
10:38:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6800	34,788.80	Member	Sell
10:38:41	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6800	34,788.80	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
10:43:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6805	2,174,300.00	Client	Sell
10:43:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.6805	2,174,300.00	Member	Buy
10:49:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.6923	43,486.00	Member	Buy
10:49:21	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5	5,000	8.6923	43,486.00	Client	Sell
11:07:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.6996	52,183.20	Member	Sell
11:07:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	6	6,000	8.6996	52,183.20	Client	Buy
11:17:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6900	86,972.00	Member	Sell
11:17:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.6900	86,972.00	Client	Buy
11:32:29	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.7005	34,788.80	Client	Sell
11:33:28	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6997	34,788.80	Member	Buy
11:33:28	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4	4,000	8.6997	34,788.80	Client	Sell
12:21:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7139	869,720.00	Member	Sell
12:21:34	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7139	869,720.00	Client	Buy
12:34:06	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.7284	869,720.00	Member	Sell
12:54:28	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	15	15,000	8.7224	130,458.00	Client	Sell
13:03:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.7344	34,788,800.00	Member	Sell
13:03:35	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	8.7344	34,788,800.00	Client	Buy
13:05:03	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	85	85,000	8.7389	739,262.00	Member	Sell
13:16:48	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	27,490	27,490,000	8.7292	239,086,028.00	Member	Sell
13:21:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7250	434,860.00	Member	Sell
13:21:19	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7250	434,860.00	Client	Buy
13:23:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	89	89,000	8.7307	774,050.80	Client	Buy
13:23:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	27,490	27,490,000	8.7307	239,086,028.00	Member	Sell
13:34:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7250	8,697.20	Member	Sell
13:34:58	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1	1,000	8.7250	8,697.20	Client	Buy
14:00:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7380	17,394.40	Member	Buy
14:00:15	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	2	2,000	8.7380	17,394.40	Client	Sell
14:07:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.7485	1,739,440.00	Client	Buy
14:07:25	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.7485	1,739,440.00	Member	Sell
14:38:13	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.7436	391,374.00	Member	Sell
14:38:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.7636	391,374.00	Member	Sell
14:38:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	45	45,000	8.7636	391,374.00	Client	Buy
15:08:16	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	8.6989	1,739,440.00	Client	Buy
15:12:07	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	9,969	9,969,000	8.7307	86,702,386.80	Client	Buy
15:12:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,999	1,999,000	8.7307	17,385,702.80	Client	Buy
15:12:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	182	182,000	8.7307	1,582,890.40	Client	Buy
15:12:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	8.7307	13,045,800.00	Client	Buy
15:12:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	8,208	8,208,000	8.7307	71,386,617.60	Client	Buy
15:12:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	5,543	5,543,000	8.7307	48,208,579.60	Client	Buy
15:29:52	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	20	20,000	8.7200	173,944.00	Member	Sell
15:29:52	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	220	220,000	8.7313	1,913,384.00	Client	Buy
15:31:08	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.7175	2,609,160.00	Member	Sell
15:33:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.7245	2,609,160.00	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
15:33:05	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	8.7245	2,609,160.00	Client	Buy
15:34:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4,167	4,167,000	8.7000	36,241,232.40	Member	Buy
15:34:32	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	4,167	4,167,000	8.7000	36,241,232.40	Client	Sell
16:02:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7330	2,174,300.00	Member	Buy
16:02:51	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8445	4,348,600.00	Member	Buy
16:02:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7330	2,174,300.00	Member	Buy
16:02:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7330	2,174,300.00	Member	Sell
16:02:51	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7330	2,174,300.00	Member	Sell
16:02:51	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	500	500,000	8.8445	4,348,600.00	Member	Sell
16:10:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8429	869,720.00	Client	Sell
16:10:09	\$ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	100	100,000	8.8429	869,720.00	Member	Buy
16:10:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	317	317,000	8.7326	2,757,012.40	Member	Buy
16:10:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	317	317,000	8.7326	2,757,012.40	Client	Sell
16:15:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7427	86,972.00	Client	Buy
16:15:40	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7427	86,972.00	Member	Sell
16:21:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7450	86,972.00	Client	Buy
16:21:46	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7450	86,972.00	Member	Sell
16:57:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7599	434,860.00	Client	Sell
16:57:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	8.7599	434,860.00	Member	Buy
16:57:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7600	86,972.00	Member	Buy
16:57:50	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	10	10,000	8.7600	86,972.00	Client	Sell
17:10:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7601	2,174,300.00	Client	Sell
17:10:43	\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	250	250,000	8.7601	2,174,300.00	Member	Buy
Total Futures					48		54,417	54,416,500		474,961,773.45		
Total Options												
Total for \$ / R Foreign Exchange Future					48		54,417	54,416,500		474,961,773.45		
15:05:55	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0575	1,400,160.00	Member	Buy
15:06:10	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0590	700,080.00	Member	Buy
15:06:35	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0590	700,080.00	Member	Buy
15:08:30	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0500	1,400,160.00	Member	Buy
15:45:31	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0615	1,400,160.00	Member	Sell
15:45:31	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.0655	4,200,480.00	Client	Buy
15:45:41	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0615	1,400,160.00	Member	Sell
15:46:12	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0760	700,080.00	Member	Sell
15:46:34	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0710	700,080.00	Member	Sell
16:02:53	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0750	2,800,320.00	Member	Buy
16:02:53	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0750	2,800,320.00	Member	Sell
16:51:08	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0800	1,400,160.00	Member	Buy
16:51:08	£ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.0616	5,600,640.00	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					7		900	900,000		12 659 295.00		
Total Options												
Total for £ / R Foreign Exchange Future					7		900	900,000		12,659,295.00		
13:17:32	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	21,978	2,197,800,000	0.1092	240,958,000.80	Member	Buy
13:23:59	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	71	7,100,000	0.1092	778,415.60	Client	Sell
13:23:59	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	21,978	2,197,800,000	0.1092	240,958,000.80	Member	Buy
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	7,970	797,000,000	0.1092	87,379,892.00	Client	Sell
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	1,598	159,800,000	0.1092	17,519,832.80	Client	Sell
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	146	14,600,000	0.1092	1,600,685.60	Client	Sell
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	1,200	120,000,000	0.1092	13,156,320.00	Client	Sell
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	6,562	656,200,000	0.1092	71,943,143.20	Client	Sell
15:16:43	¥ / R 14/12/2012	Foreign Exchange Future		0.00	1	100,000	4,431	443,100,000	0.1092	48,579,711.60	Client	Sell
Total Futures					5		32,967	3,296,700,000		360 009 530.10		
Total Options												
Total for ¥ / R Foreign Exchange Future					5		32,967	3,296,700,000		360,009,530.10		
15:45:30	€ / R 14/12/2012	Foreign Exchange Future	C	11.10	1	1,000	208	208,000	293.0000	2,346,427.20	Member	Buy
15:45:30	€ / R 14/12/2012	Foreign Exchange Future	C	11.10	1	1,000	208	208,000	293.0000	2,346,427.20	Client	Sell
16:02:51	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3560	1,128,090.00	Member	Buy
16:02:51	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.3560	1,128,090.00	Member	Sell
16:02:53	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.3559	4,512,360.00	Member	Buy
16:02:53	€ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.3559	4,512,360.00	Member	Sell
16:11:40	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	140	140,000	11.5056	1,579,326.00	Client	Buy
16:11:40	€ / R 18/03/2013	Foreign Exchange Future		0.00	1	1,000	140	140,000	11.5056	1,579,326.00	Member	Sell
Total Futures					3		640	640,000		7 288 744.00		
Total Options												
Total for € / R Foreign Exchange Future					4		848	848,000		68,232,744.00		
16:11:53	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	710	710,000	9.0290	6,397,455.00	Member	Sell
16:11:53	AU\$ / R 14/12/2012	Foreign Exchange Future		0.00	1	1,000	710	710,000	9.0290	6,397,455.00	Client	Buy
Total Futures					1		710	710,000		6 410 590.00		
Total Options												
Total for AU\$ / R Foreign Exchange Future					1		710	710,000		6,410,590.00		
13:36:47	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	8,000	8,000,000	65.0000	69,577,600.00	Client	Buy
13:36:47	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	12,500	12,500,000	65.0000	108,715,000.00	Member	Sell
13:38:03	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	2,100	2,100,000	65.0000	18,264,120.00	Member	Sell
13:38:03	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	2,100	2,100,000	65.0000	18,264,120.00	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
13:38:03	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	400	400,000	65.0000	3,478,880.00	Member	Sell
13:38:03	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	400	400,000	65.0000	3,478,880.00	Client	Buy
13:47:57	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	375	375,000	65.0000	3,261,450.00	Client	Buy
13:47:57	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	2,125	2,125,000	65.0000	18,481,550.00	Client	Buy
13:47:57	DABG 07/11/2012	Any day expiry	P	8.65	1	1,000	2,000	2,000,000	65.0000	17,394,400.00	Client	Buy
Total Futures					0		0	0		0.00		
Total Options					5		15,000	15,000,000		975 000 000.00		
Total for DABG Any day expiry					5		15,000	15,000,000		975,000,000.00		
Total Futures					63		89,634	3,353,366,500		861 329 932.55		
Total Options					6		15,208	15,208,000		1 035 944 000.00		
Grand Total for all Instruments					68		104,842	3,368,574,500		1,897,273,932.55		