



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-September-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Sep 2012	CABE	Future	11,120	0.0315	0.0283	0.0000	0	0.00		
				<u>11,120</u>				<u>0.00</u>	<u>0.00</u>	<u>11 120.00</u>	<u>1 287 696.00</u>
			Total	11,120				0.00	0.00	11 120.00	1 287 696.00
Future											
	Sep 2012	CABF	Future	7,100	0.0590	0.0848	0.0000	0	0.00		
				<u>7,100</u>				<u>0.00</u>	<u>0.00</u>	<u>7 100.00</u>	<u>584 330.00</u>
			Total	7,100				0.00	0.00	7 100.00	584 330.00
Future											
	Sep 2012	CABG	Future	14,700	0.0488	0.0494	0.0000	0	0.00		
				<u>14,700</u>				<u>0.00</u>	<u>0.00</u>	<u>14 700.00</u>	<u>1 571 430.00</u>
			Total	14,700				0.00	0.00	14 700.00	1 571 430.00
Future											
	Sep 2012	CABH	Future	8,000	0.0372	0.0518	0.0000	0	0.00		
				<u>8,000</u>				<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>	<u>244 800.00</u>
			Total	8,000				0.00	0.00	8 000.00	244 800.00
Future											
	Sep 2012	CABI	Future	12,800	0.0048	0.0056	0.0000	0	0.00		
				<u>12,800</u>				<u>0.00</u>	<u>0.00</u>	<u>12 800.00</u>	<u>1 665 280.00</u>
			Total	12,800				0.00	0.00	12 800.00	1 665 280.00
Future											
	Sep 2012	CABJ	Future	4,800	0.2189	0.2441	0.0000	0	0.00		
				<u>4,800</u>				<u>0.00</u>	<u>0.00</u>	<u>4 800.00</u>	<u>406 560.00</u>
			Total	4,800				0.00	0.00	4 800.00	406 560.00
Future											
	Dec 2012	CABM	Future	7,000	0.1399	0.1454	0.0000	0	0.00		

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			7,000					0.00	0.00	7 000.00	791 000.00
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Option											
	Sep 2012	DAAX	8.38 Call	2,000	68.3679	0.0000	0.0000	2,000	155,000.00		
	Sep 2012	DAAX	8.40 Call	7,000	56.9245	88.0317	0.0000	0	0.00		
			9,000					2,000.00	155,000.00	7 000.00	602 000.00
		Total	9,000					2,000.00	155,000.00	7 000.00	602 000.00
Option											
	Sep 2012	DAUS	7.85 Put	7,540	7.0000	8.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.72 Call	7,540	52.0000	68.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.85 Put	8,220	27.0000	26.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.72 Call	8,220	130.0000	147.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.85 Put	8,440	47.0000	44.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.72 Call	8,440	194.0000	211.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.85 Put	7,530	64.0000	61.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.72 Call	7,530	246.0000	263.0000	0.0000	0	0.00		
	Jan 2013	DAUS	7.85 Put	6,625	0.0000	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.72 Call	6,625	0.0000	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	7.85 Put	6,245	98.0000	93.0000	0.0000	0	0.00		
	Feb 2013	DAUS	8.72 Call	6,245	354.0000	372.0000	0.0000	0	0.00		
			89,200					0.00	0.00	8 440.00	4 222 400.00
		Total	89,200					0.00	0.00	8 440.00	4 222 400.00
Future											
	Sep 2012	ZAAD	Future	8,837	8.6018	8.7094	8.6420	270	2,341,640.00		
	Dec 2012	ZAAD	Future	10,119	8.6329	8.7412	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,885	8.6707	8.7771	0.0000	0	0.00		
	Sep 2013	ZAAD	Future	2,150	8.7362	8.8403	0.0000	0	0.00		
			24,991					270.00	2,341,640.00	1 532 803.00	10 591 225 966.00
		Total	24,991					270.00	2,341,640.00	1 533 003.00	10 591 292 090.00
Future											
	Dec 2012	ZACA	Future	25	8.6006	8.6394	0.0000	0	0.00		
			25					0.00	0.00	21 235.00	151 431 045.70
		Total	25					0.00	0.00	21 235.00	151 431 045.70
Future											
	Sep 2012	ZAEU	Future	25,108	10.5859	10.6329	10.5740	2,382	25,241,094.60		
	Dec 2012	ZAEU	Future	59,188	10.7211	10.7692	0.0000	2,109	22,675,984.20		
	Mar 2013	ZAEU	Future	5,250	10.8638	10.9134	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	435	11.1760	11.2281	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			89,981					4,491.00	47,917,078.80	2 371 181.00	25 973 525 808.90
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.3288	0.2141	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	1.4142	1.2427	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	2.6892	2.1887	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	13.5524	10.4690	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	3.9791	8.7608	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	3.2375	7.1996	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	17.5838	20.1690	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	129.1638	125.7512	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	163.4449	158.8316	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	457.5252	440.5942	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	213.7995	243.9270	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	187.0339	215.1170	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	112.5306	133.0013	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565 229.00	151 272 100.00
	Total		181,191					4,491.00	47,917,078.80	2 936 410.00	26 124 797 908.90
Future											
Sep 2012	ZAFR	Future	25	8.8184	8.8629	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9375	8.9829	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362 612.00	3 116 781 935.50
	Total		150					0.00	0.00	362 612.00	3 116 781 935.50
Future											
Sep 2012	ZAGB	Future	10,718	13.3617	13.3932	13.3820	13.3809	2,200	29,417,000.00		
Dec 2012	ZAGB	Future	3,280	13.5143	13.5466	13.5785	13.5785	1,900	25,738,470.00		
Mar 2013	ZAGB	Future	2,355	13.6734	13.7079	0.0000	0.0000	0	0.00		
			16,353					4,100.00	55,155,470.00	2 267 674.00	27 993 554 781.30
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0010	0.0104	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.6702	0.6903	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	99.3214	123.1656	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	21.3297	31.5136	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	420.5930	408.6370	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	329.8540	347.6027	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	198.2065	208.3850	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	940.5243	946.1073	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	824.9866	863.9849	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	631.2131	666.9379	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
	Total		100,053					4,100.00	55,155,470.00	2 633 948.00	28 118 062 584.20

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Future											
Sep 2012	ZAJY	Future	3,433	0.1075	0.1079	0.0000	0.0000	700	7,486,500.00		
Dec 2012	ZAJY	Future	20,018	0.1088	0.1092	0.0000	0.0000	0	0.00		
			<u>23,451</u>					<u>700.00</u>	<u>7,486,500.00</u>	<u>166 578.00</u>	<u>1 657 220 967.60</u>
		Total	23,451					700.00	7,486,500.00	166 578.00	1 657 220 967.60
Future											
Sep 2012	ZAUM	Future	1,235	8.4129	8.4421	0.0000	0.0000	150	126,300,000.00		
Dec 2012	ZAUM	Future	392	8.5109	8.5407	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.6127	8.6437	0.0000	0.0000	0	0.00		
			<u>1,642</u>					<u>150.00</u>	<u>126,300,000.00</u>	<u>20 128.00</u>	<u>15 687 340 270.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	4254.6809	6044.9589	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8 448 866.00</u>
		Total	1,702					150.00	126,300,000.00	20 394.00	15 695 789 136.00
Future											
Sep 2012	ZAUS	Future	239,532	8.4129	8.4421	8.4370	8.4175	6,971	58,756,643.10		
Dec 2012	ZAUS	Future	92,221	8.5109	8.5407	8.5455	8.5125	13,642	116,342,731.10		
Mar 2013	ZAUS	Future	21,490	8.6127	8.6437	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	7,332	8.7051	8.7366	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8312	8.8632	0.0000	0.0000	0	0.00		
			<u>361,117</u>					<u>20,613.00</u>	<u>175,099,374.20</u>	<u>30 074 206.00</u>	<u>240 182 048 294.90</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1262.9224	1292.1313	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0224	0.0313	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1112.9627	1142.1799	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.1250	0.1499	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.2493	0.2825	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.9241	1.0501	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.2786	1.4685	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	3.4066	3.9581	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	6.5489	7.5377	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	14.4880	15.2268	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	29.4021	30.6453	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	196.0391	226.5967	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	106.7323	135.9532	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	93.8323	93.8532	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	68.1997	90.4789	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	42.5468	60.4496	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	229.6468	218.3496	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	20.4956	32.4704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	16.0402	26.3674	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	403.1402	384.2674	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	7.0880	12.4155	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	4.8892	8.8301	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	3.4591	6.4043	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	2.2719	4.7378	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	75.0374	70.9567	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	596.6851	622.0824	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	85.7851	81.3824	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	97.6614	92.9207	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	110.7438	105.6302	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	166.3304	159.8387	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	398.8057	421.6410	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	187.9057	180.9410	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	500	210.9899	203.5416	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	289.0149	280.0684	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	261.6568	279.9542	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	488.6689	474.7277	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	153.4515	166.8504	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	200	642.5515	626.1504	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	151.5256	164.8095	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	135.4384	147.7233	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	3,750	112.9916	123.7790	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	85.0023	93.6777	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	144.9382	139.9766	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	174.7405	169.7344	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	280.7369	296.0609	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	198.2782	210.4740	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	127.7602	136.3946	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	103.7086	111.2966	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	88.0974	94.6623	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1557.9429	1591.5944	0.0000	0.0000	0	0.00		
			<u>335,531</u>					<u>0.00</u>	<u>0.00</u>	<u>3 698 921.00</u>	<u>1 711 933 901.33</u>
	Total		696,648					20,613.00	175,099,374.20	33 773 127.00	241 893 982 196.23

Grand Total

1,191,931

32,324.00

414 455 063.00

44,172,152

341,591,844,442.33