



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0320	0.0315	0.0000	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	0.0491	0.0590	0.0000	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	0.0458	0.0488	0.0000	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	0.0315	0.0372	0.0000	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	0.0037	0.0048	0.0000	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	0.2113	0.2189	0.0000	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	0.1381	0.1399	0.0000	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	55.6178	68.3679	0.0000	0.0000	0	0.00	
	Sep 2012	DAAX	8.40 Call	7,000	44.3432	56.9245	0.0000	0.0000	0	0.00	
			9,000					0.00	0.00	7 000.00	602 000.00
		Total	9,000					0.00	0.00	7 000.00	602 000.00
Option											
	Sep 2012	DAUD	8.62 Call	5,000	32.4203	0.0000	0.0000	0.0000	5,000	268,000.00	
			5,000						5,000.00	268,000.00	5 000.00
		Total	5,000						5,000.00	268,000.00	5 000.00
Option											
	Sep 2012	DAUS	7.85 Put	7,540	7.0000	7.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.72 Call	7,540	46.0000	52.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.85 Put	8,220	26.0000	27.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	123.0000	130.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	46.0000	47.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	187.0000	194.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	63.0000	64.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	239.0000	246.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	96.0000	98.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	347.0000	354.0000	0.0000	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	8,834	8.5927	8.6018	8.5950	8.5785	56	481,237.50	
	Dec 2012	ZAAD	Future	10,119	8.6228	8.6329	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,885	8.6607	8.6707	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.7277	8.7362	0.0000	0.0000	0	0.00	
			24,988						56.00	481,237.50	1 532 859.00
		Total	24,988						56.00	481,237.50	1 533 059.00
Future											
	Dec 2012	ZACA	Future	25	8.6014	8.6006	0.0000	0.0000	0	0.00	
			25						0.00	0.00	21 235.00
		Total	25						0.00	0.00	21 235.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Sep 2012	ZAEU	Future	25,335	10.5670	10.5859	10.5737	10.5737	273	2,886,898.40		
Dec 2012	ZAEU	Future	59,188	10.7017	10.7211	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	5,250	10.8447	10.8638	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1571	11.1760	0.0000	0.0000	0	0.00		
			<u>90,208</u>					<u>273.00</u>	<u>2,886,898.40</u>	<u>2 371 454.00</u>	<u>25 976 412 707.30</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.2890	0.3288	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	1.2384	1.4142	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	2.3737	2.6892	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	13.0876	13.5524	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	3.1843	3.9791	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	2.5758	3.2375	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	19.0381	17.5838	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	134.2409	129.1638	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	169.1554	163.4449	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	466.6686	457.5252	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	203.8221	213.7995	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	177.5959	187.0339	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	105.2087	112.5306	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>565 229.00</u>	<u>151 272 100.00</u>
		Total	181,418					273.00	2,886,898.40	2 936 683.00	26 127 684 807.30
Future											
Sep 2012	ZAFR	Future	25	8.7922	8.8184	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9099	8.9375	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>362 612.00</u>	<u>3 116 781 935.50</u>
		Total	150					0.00	0.00	362 612.00	3 116 781 935.50
Future											
Sep 2012	ZAGB	Future	10,618	13.3553	13.3617	13.3340	13.3340	100	1,333,400.00		
Dec 2012	ZAGB	Future	3,231	13.5073	13.5143	13.4985	13.4560	151	2,034,048.50		
Mar 2013	ZAGB	Future	2,355	13.6672	13.6734	0.0000	0.0000	0	0.00		
			<u>16,204</u>					<u>251.00</u>	<u>3,367,448.50</u>	<u>2 267 925.00</u>	<u>27 996 922 229.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0055	0.0010	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.5364	0.6702	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	89.5492	99.3214	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	17.0766	21.3297	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	419.3955	420.5930	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	320.9335	329.8540	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	187.8015	198.2065	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	939.5932	940.5243	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.90 Call	200	818.0569	824.9866	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	624.8878	631.2131	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
	Total		99,904					251.00	3,367,448.50	2 634 199.00	28 121 430 032.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1073	0.1075	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1086	0.1088	0.0000	0.0000	0	0.00		
			23,451					0.00	0.00	166 578.00	1 657 220 967.60
	Total		23,451					0.00	0.00	166 578.00	1 657 220 967.60
Future											
Sep 2012	ZAUM	Future	1,235	8.4057	8.4129	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	442	8.5035	8.5109	8.4830	8.4830	50	42,415,000.00		
Mar 2013	ZAUM	Future	15	8.6060	8.6127	0.0000	0.0000	0	0.00		
			1,692					50.00	42,415,000.00	20 178.00	15 729 755 270.00
Option											
Sep 2012	ZAUM	8.60 Call	60	3566.0034	4254.6809	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8 448 866.00
	Total		1,752					50.00	42,415,000.00	20 444.00	15 738 204 136.00
Future											
Sep 2012	ZAUS	Future	236,562	8.4057	8.4129	8.4080	8.3600	5,417	45,416,663.20		
Dec 2012	ZAUS	Future	92,298	8.5035	8.5109	8.5170	8.4607	1,706	14,489,430.00		
Mar 2013	ZAUS	Future	21,550	8.6060	8.6127	8.5925	8.5925	60	515,550.00		
Jun 2013	ZAUS	Future	7,332	8.6985	8.7051	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8261	8.8312	0.0000	0.0000	0	0.00		
			358,284					7,183.00	60,421,643.20	30 081 389.00	240 242 469 938.10
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1255.7030	1262.9224	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0030	0.0224	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1105.7190	1112.9627	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.0596	0.1250	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.1742	0.2493	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.7644	0.9241	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.0618	1.2786	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	2.8840	3.4066	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	5.6537	6.5489	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	12.8816	14.4880	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	26.9528	29.4021	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	185.9562	196.0391	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	96.5415	106.7323	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	90.8415	93.8323	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.50 Call	2,000	59.4558	68.1997	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	35.6600	42.5468	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	229.9600	229.6468	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	16.1866	20.4956	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	12.4273	16.0402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	406.7273	403.1402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	5.1897	7.0880	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	3.4994	4.8892	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	2.4284	3.4591	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	1.5737	2.2719	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	73.3310	75.0374	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	587.5417	596.6851	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	84.0417	85.7851	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	95.8978	97.6614	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	108.9815	110.7438	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	164.7037	166.3304	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	389.8777	398.8057	0.0000	0.0000	3,000	1,137,000.00		
Dec 2012	ZAUS	8.30 Put	6,000	186.3777	187.9057	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	500	209.5832	210.9899	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	288.1004	289.0149	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	253.7693	261.6568	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	489.1343	488.6689	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	147.4841	153.4515	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	200	643.9841	642.5515	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	145.6049	151.5256	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	129.9226	135.4384	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	3,750	108.1093	112.9916	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	81.0069	85.0023	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	144.1041	144.9382	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	173.6782	174.7405	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	274.8706	280.7369	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	193.8918	198.2782	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	124.9453	127.7602	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	101.4949	103.7086	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	86.2936	88.0974	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1560.7187	1557.9429	0.0000	0.0000	0	0.00		
				<u>335,531</u>				<u>3,000.00</u>	<u>1,137,000.00</u>	<u>3 701 921.00</u>	<u>1 713 070 901.33</u>
Total			693,815					10,183.00	61,558,643.20	33 783 310.00	241 955 540 839.43

