



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-September-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	CABM	Future	7,000	0.0894	0.0905	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7,000.00</u>	<u>791,000.00</u>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7,000.00</b>	<b>791,000.00</b>
<b>Future</b>											
Dec 2012	CABU	Future	14,500	0.1485	0.1459	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<u>0.00</u>	<u>0.00</u>	<u>14,500.00</u>	<u>2,295,350.00</u>
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	<b>14,500.00</b>	<b>2,295,350.00</b>
<b>Future</b>											
Dec 2012	CABV	Future	3,700	0.1916	0.1852	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>3,700.00</u>	<u>879,860.00</u>
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	<b>3,700.00</b>	<b>879,860.00</b>
<b>Future</b>											
Dec 2012	CABW	Future	4,600	0.1732	0.1703	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<u>0.00</u>	<u>0.00</u>	<u>4,600.00</u>	<u>920,000.00</u>
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	<b>4,600.00</b>	<b>920,000.00</b>
<b>Future</b>											
Dec 2012	CABX	Future	32,250	0.0552	0.0533	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<u>0.00</u>	<u>0.00</u>	<u>32,250.00</u>	<u>2,024,200.00</u>
		<b>Total</b>	<b>32,250</b>					<b>0.00</b>	<b>0.00</b>	<b>32,250.00</b>	<b>2,024,200.00</b>
<b>Future</b>											
Sep 2012	DAAY	Future	0	8.6265	8.6106	0.0000	0.0000	28,000	240,816,000.00		
			<u>0</u>					<u>28,000.00</u>	<u>240,816,000.00</u>	<u>43,000.00</u>	<u>370,420,550.00</u>
<b>Option</b>											
Sep 2012	DAAY	8.55 Call	0	76.5000	0.0000	0.0000	0.0000	10,000	188,000.00		
			<u>0</u>					<u>10,000.00</u>	<u>188,000.00</u>	<u>32,600.00</u>	<u>872,510.00</u>
		<b>Total</b>	<b>0</b>					<b>38,000.00</b>	<b>241,004,000.00</b>	<b>75,600.00</b>	<b>371,293,060.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2012	DAAZ	Future	0	8.2554	8.2484	0.0000	0.0000	19,000	156,219,800.00		
			0					19,000.00	156,219,800.00	42,000.00	345,933,900.00
		<b>Total</b>	<b>0</b>					<b>19,000.00</b>	<b>156,219,800.00</b>	53,000.00	346,990,900.00
<b>Future</b>											
Sep 2012	DABA	Future	5,000	8.6293	8.6114	0.0000	0.0000	5,000	42,813,500.00		
			5,000					5,000.00	42,813,500.00	5,000.00	42,813,500.00
<b>Option</b>											
Sep 2012	DABA	8.53 Call	5,000	120.5581	0.0000	0.0000	0.0000	5,000	256,000.00		
Sep 2012	DABA	8.61 Call	5,000	63.0799	55.6130	0.0000	0.0000	0	0.00		
			10,000					5,000.00	256,000.00	10,000.00	531,000.00
		<b>Total</b>	<b>15,000</b>					<b>10,000.00</b>	<b>43,069,500.00</b>	15,000.00	43,344,500.00
<b>Option</b>											
Sep 2012	DAUS	7.85 Put	7,540	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.72 Call	7,540	4.0000	5.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	29.0000	31.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	58.0000	62.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	56.0000	58.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	115.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	76.0000	79.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	164.0000	169.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	65.0000	66.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	196.0000	200.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	116.0000	119.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	266.0000	273.0000	0.0000	0.0000	0	0.00		
			89,200					0.00	0.00	8,440.00	4,222,400.00
		<b>Total</b>	<b>89,200</b>					<b>0.00</b>	<b>0.00</b>	8,440.00	4,222,400.00
<b>Future</b>											
Dec 2012	ZAAD	Future	10,866	8.6613	8.6434	8.6100	8.5735	603	5,192,430.00		
Mar 2013	ZAAD	Future	4,399	8.7018	8.6838	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.7857	8.7652	0.0000	0.0000	0	0.00		
			17,415					603.00	5,192,430.00	1,556,649.00	10,797,211,638.10
		<b>Total</b>	<b>17,415</b>					<b>603.00</b>	<b>5,192,430.00</b>	1,556,849.00	10,797,277,762.10
<b>Future</b>											
Dec 2012	ZACA	Future	25	8.5279	8.5465	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21,235.00	151,431,045.70
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	21,235.00	151,431,045.70

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	Future	61,316	10.8914	10.8995	10.8372	10.8300	556	6,014,618.80		
Mar 2013	ZAEU	Future	13,727	11.0380	11.0471	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.3749	11.3812	0.0000	0.0000	0	0.00		
			<u>75,478</u>					<u>556.00</u>	<u>6,014,618.80</u>	<u>2,447,386.00</u>	<u>26,797,481,573.80</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	7.4989	8.8004	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	16.0033	18.6922	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	62.7670	68.4360	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	83.5616	90.0076	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	308.5582	317.1330	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	231.4012	247.7352	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	198.1794	213.7029	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	107.2836	118.8046	0.0000	0.0000	0	0.00		
			<u>35,465</u>					<u>0.00</u>	<u>0.00</u>	<u>592,829.00</u>	<u>153,542,100.64</u>
	<b>Total</b>		<b>110,943</b>					<b>556.00</b>	<b>6,014,618.80</b>	<b>3,040,215.00</b>	<b>26,951,023,674.44</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	125	9.0019	8.9959	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.1283	9.1226	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>362,662.00</u>	<u>3,117,233,610.50</u>
	<b>Total</b>		<b>150</b>					<b>0.00</b>	<b>0.00</b>	<b>362,662.00</b>	<b>3,117,233,610.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	7,671	13.5218	13.5528	13.5159	13.4430	225	3,035,095.00		
Mar 2013	ZAGB	Future	3,375	13.6845	13.7167	0.0000	0.0000	0	0.00		
			<u>11,046</u>					<u>225.00</u>	<u>3,035,095.00</u>	<u>2,298,009.00</u>	<u>28,400,009,311.50</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	21.2386	19.2358	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	363.7368	357.3393	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	278.5292	301.0906	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	203.2190	222.3214	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	147.9803	163.8081	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	873.3534	874.1471	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	768.3680	800.2509	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	575.2740	603.9280	0.0000	0.0000	0	0.00		
			<u>23,100</u>					<u>0.00</u>	<u>0.00</u>	<u>388,474.00</u>	<u>126,273,802.91</u>
	<b>Total</b>		<b>34,146</b>					<b>225.00</b>	<b>3,035,095.00</b>	<b>2,686,483.00</b>	<b>28,526,283,114.41</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1066	0.1062	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1080	0.1076	0.0000	0.0000	0	0.00		
			<u>20,286</u>					<u>0.00</u>	<u>0.00</u>	<u>170,429.00</u>	<u>1,697,674,384.00</u>
	<b>Total</b>		<b>20,286</b>					<b>0.00</b>	<b>0.00</b>	<b>170,429.00</b>	<b>1,697,674,384.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	ZAUM	Future	1,323	8.3365	8.3418	8.3515	8.3005	30	24,990,250.00		
Mar 2013	ZAUM	Future	15	8.4396	8.4457	0.0000	0.0000	0	0.00		
			<u>1,338</u>					<u>30.00</u>	<u>24,990,250.00</u>	<u>23,260.00</u>	<u>18,245,380,450.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	27711.6943	28390.8584	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17,134,261.88</u>
		<b>Total</b>	<b>1,496</b>					<b>30.00</b>	<b>24,990,250.00</b>	<b>23,842.00</b>	<b>18,262,514,711.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	280,001	8.3365	8.3418	8.3590	8.2596	22,068	183,387,707.30		
Mar 2013	ZAUS	Future	27,242	8.4396	8.4457	8.4050	8.3775	109	914,853.90		
Jun 2013	ZAUS	Future	7,332	8.5356	8.5414	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6738	8.6790	0.0000	0.0000	0	0.00		
			<u>315,117</u>					<u>22,177.00</u>	<u>184,302,561.20</u>	<u>30,950,542.00</u>	<u>247,456,450,881.80</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	59.7831	62.4348	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	96.3553	99.0372	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	447.9088	455.8222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	111.4088	114.0222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	127.9854	130.4896	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	146.1225	148.4757	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	212.6686	214.4105	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	276.3054	283.1231	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	239.8054	241.3231	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	251.1113	252.5320	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	268.5392	269.8094	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	364.3069	365.0319	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	171.2037	176.8189	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	146.0850	151.2748	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	588.6113	588.0964	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	28,500	92.9590	97.0097	0.0000	0.0000	5,000	480,000.00		
Dec 2012	ZAUS	9.00 Put	600	756.4590	755.2097	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	91.6208	95.6370	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	80.5543	84.2673	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	65.4272	68.7032	0.0000	0.0000	10,000	579,700.00		
Dec 2012	ZAUS	9.50 Call	300	47.1450	49.8715	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	174.1671	176.1549	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	213.5797	215.3329	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	599.0007	600.4773	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	261.9904	269.5610	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	207.6379	215.1411	0.0000	0.0000	0	0.00		

<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>
Mar 2013	ZAUS	9.35 Call	200	166.4416	173.7640	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	140.3047	147.4263	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	85.3946	91.7283	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	67.1411	73.0435	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	55.7215	61.2811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1273.0210	1274.7666	0.0000	0.0000	0	0.00		
			<u>225,360</u>					<i>15,000.00</i>	<i>1,059,700.00</i>	<i>3,959,721.00</i>	<i>1,741,788,453.28</i>
	<b>Total</b>		<b>540,477</b>					<b>37,177.00</b>	<b>185,362,261.20</b>	<b>34,910,263.00</b>	<b>249,198,239,335.08</b>

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<b>Grand Total</b>	<b>891,188</b>	<b>105,591.00</b>	<b>664,887,955.00</b>	<b>45,891,193</b>	<b>353,775,725,496.31</b>
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