



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.0902	0.1051	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	0.1449	0.1448	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	0.1843	0.1816	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	0.1707	0.1649	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	0.0538	0.0612	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	DABA	Future	10,000	8.6469	8.6725	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10,000.00</u>	<u>86,016,500.00</u>
<b>Option</b>											
Sep 2012	DABA	8.53 Call	5,000	126.2032	150.8190	0.0000	0.0000	0	0.00		
Sep 2012	DABA	8.61 Call	5,000	62.7224	83.4464	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10,000.00</u>	<u>531,000.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	20,000.00	86,547,500.00
<b>Option</b>											
	Sep 2012	DABB	6.88 Call	5,000	36.0225	54.7332	0.0000	0.0000	5,000	206,000.00	
	Sep 2012	DABB	6.88 Put	5,000	66.8225	55.1332	0.0000	0.0000	0	0.00	
				<u>10,000</u>					<u>5,000.00</u>	<u>206,000.00</u>	<u>5,000.00</u>
		<b>Total</b>	<b>10,000</b>					<b>5,000.00</b>	<b>206,000.00</b>	5,000.00	237,000.00
<b>Future</b>											
	Oct 2012	DABC	Future	5,000	8.2523	8.3345	0.0000	0.0000	5,000	41,448,500.00	
				<u>5,000</u>					<u>5,000.00</u>	<u>41,448,500.00</u>	<u>5,000.00</u>
											<u>41,448,500.00</u>
<b>Option</b>											
	Oct 2012	DABC	8.38 Put	5,000	166.1079	113.2901	0.0000	0.0000	0	0.00	
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5,000.00</u>
		<b>Total</b>	<b>10,000</b>					<b>5,000.00</b>	<b>41,448,500.00</b>	10,000.00	41,913,500.00
<b>Option</b>											
	Sep 2012	DAUS	7.85 Put	7,540	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.72 Call	7,540	2.0000	5.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.85 Put	8,220	27.0000	20.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	52.0000	69.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	53.0000	42.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	110.0000	132.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	73.0000	60.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	159.0000	183.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	66.0000	57.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	193.0000	223.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	114.0000	98.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	263.0000	292.0000	0.0000	0.0000	0	0.00	
				<u>89,200</u>					<u>0.00</u>	<u>0.00</u>	<u>8,440.00</u>
		<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	8.6736	8.6984	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	4,399	8.7152	8.7410	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.7980	8.8272	0.0000	0.0000	0	0.00	
				<u>17,415</u>					<u>0.00</u>	<u>0.00</u>	<u>1,556,649.00</u>
		<b>Total</b>	<b>17,415</b>					<b>0.00</b>	<b>0.00</b>	1,556,849.00	10,797,277,762.10
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.5214	8.5970	0.0000	0.0000	0	0.00	
				<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21,235.00</u>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	21,235.00	151,431,045.70

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<b>Future</b>											
Dec 2012	ZAEU	Future	61,361	10.8329	10.9143	10.8360	10.8360	30	325,080.00		
Mar 2013	ZAEU	Future	13,777	10.9799	11.0632	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.3239	11.4058	0.0000	0.0000	0	0.00		
			<u>75,573</u>					<u>30.00</u>	<u>325,080.00</u>	<u>2,447,541.00</u>	<u>26,799,182,003.80</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	7.8742	6.9014	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	18.2607	14.7230	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	72.0421	58.4885	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	97.5716	78.3942	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	346.4563	298.7417	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	212.3458	243.7949	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	181.9497	209.2418	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	99.3579	113.9069	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>111,038</b>					<b>30.00</b>	<b>325,080.00</b>	<b>3,040,370.00</b>	<b>26,952,724,104.44</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	125	8.9477	9.0252	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.0745	9.1537	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	7,721	13.5425	13.6365	13.5780	13.5500	75	1,017,650.00		
Mar 2013	ZAGB	Future	3,375	13.7069	13.8022	0.0000	0.0000	0	0.00		
			<u>11,096</u>					<u>75.00</u>	<u>1,017,650.00</u>	<u>2,298,130.00</u>	<u>28,401,657,190.50</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	19.3182	16.0320	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	352.2425	307.1509	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	286.1769	325.7444	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	208.6258	239.4550	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	151.6289	175.3838	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	860.5014	810.9853	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	777.0928	819.3602	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	582.0895	616.0229	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>34,196</b>					<b>75.00</b>	<b>1,017,650.00</b>	<b>2,686,604.00</b>	<b>28,527,930,993.41</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1067	0.1077	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1081	0.1091	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>

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<b>Total</b>			<b>20,286</b>					<b>0.00</b>	<b>0.00</b>	170,429.00	1,697,674,384.00
<b>Future</b>											
Dec 2012	ZAUM	Future	1,323	8.3352	8.4177	8.3310	8.3310	5	4,165,500.00		
Mar 2013	ZAUM	Future	15	8.4395	8.5229	0.0000	0.0000	0	0.00		
			<u>1,338</u>					<u>5.00</u>	<u>4,165,500.00</u>	<u>23,290.00</u>	<u>18,270,678,950.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	27155.5839	31609.9827	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>5.00</b>	<b>4,165,500.00</b>	23,872.00	18,287,813,211.88
<b>Future</b>											
Dec 2012	ZAUS	Future	272,678	8.3352	8.4177	8.3849	8.3300	23,709	198,524,745.10		
Mar 2013	ZAUS	Future	27,762	8.4395	8.5229	8.4300	8.4300	5	42,150.00		
Jun 2013	ZAUS	Future	7,332	8.5353	8.6196	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6791	8.7614	0.0000	0.0000	500	4,164,000.00		
			<u>308,314</u>					<u>24,214.00</u>	<u>202,730,895.10</u>	<u>30,984,059.00</u>	<u>247,737,641,096.40</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	57.5995	45.3445	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	93.4274	74.6078	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	443.4416	504.6104	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	108.2416	86.9104	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	124.5884	100.6078	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	142.5091	115.7616	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	208.5287	172.9467	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	270.7363	314.6743	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	235.5363	196.9743	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	246.7975	207.0583	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	264.1673	222.6813	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	359.9402	310.2628	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	165.6511	193.8971	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	140.7137	164.8746	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	584.7820	522.5642	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	102.8221	120.1162	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	88.4097	103.1386	0.0000	0.0000	1,000	83,000.00		
Dec 2012	ZAUS	9.00 Put	600	753.2097	685.4386	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	87.1028	101.5964	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	76.3013	88.8395	0.0000	0.0000	1,000	70,000.00		
Dec 2012	ZAUS	9.25 Call	11,250	61.6102	71.4958	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	43.9979	50.7668	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	171.4352	148.1887	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	210.7895	180.8999	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	596.7703	542.7142	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	8.85 Call	200	259.8133	286.3557	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	205.7780	226.3045	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	164.8917	181.1178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	138.9680	152.3252	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	84.5979	92.0524	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	66.4734	72.0672	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	55.1452	59.5908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1286.3829	1323.7125	0.0000	0.0000	0	0.00		
			<u>228,360</u>					<u>2,000.00</u>	<u>153,000.00</u>	<u>3,963,721.00</u>	<u>1,742,159,453.28</u>
	<b>Total</b>		<b>536,674</b>					<b>26,214.00</b>	<b>202,883,895.10</b>	<b>34,947,780.00</b>	<b>249,479,800,549.68</b>

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<b>Grand Total</b>	<b>912,530</b>	<b>36,324.00</b>	<b>250,046,625.10</b>	<b>45,910,416</b>	<b>354,169,563,509.91</b>
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