



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0758	0.0890	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	0.1448	0.1439	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	0.2006	0.1953	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	0.1802	0.1762	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	0.0530	0.0552	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 DABB	Future	0	6.7750	6.7672	0.0000	0.0000	5,000	33,875,000.00		
			<u>0</u>					<u>5,000.00</u>	<u>33,875,000.00</u>	<u>5,000.00</u>	<u>33,875,000.00</u>
		<b>Total</b>	<b>0</b>					<b>5,000.00</b>	<b>33,875,000.00</b>	<b>30,000.00</b>	<b>34,645,000.00</b>
<b>Future</b>											
	Oct 2012 DABC	Future	2,000	8.1841	8.2490	0.0000	0.0000	2,000	16,237,600.00		

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			2,000					2,000.00	16,237,600.00	12,000.00	98,937,600.00
<b>Option</b>											
	Oct 2012	DABC	8.17 Call	5,000	52.5570	104.4947	0.0000	0.0000	0	0.00	
	Oct 2012	DABC	8.38 Put	5,000	200.2582	146.5445	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	788,000.00
	<b>Total</b>		<b>12,000</b>					<b>2,000.00</b>	<b>16,237,600.00</b>	<b>22,000.00</b>	<b>99,725,600.00</b>
<b>Option</b>											
	Sep 2012	DAUS	7.85 Put	7,540	0.0020	0.0918	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.27 Call	3,500	4.3317	28.6606	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.72 Call	7,540	0.0005	0.0791	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.85 Put	8,220	23.7241	20.3688	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	28.6237	40.9731	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	50.0063	45.1948	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	75.8559	97.1645	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	70.5647	65.5989	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	119.6237	145.6970	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	94.0100	88.4367	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	172.5696	202.3458	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	112.0746	104.9668	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	216.2275	248.3205	0.0000	0.0000	0	0.00	
			92,700					0.00	0.00	8,440.00	4,222,400.00
	<b>Total</b>		<b>92,700</b>					<b>0.00</b>	<b>0.00</b>	<b>8,440.00</b>	<b>4,222,400.00</b>
<b>Future</b>											
	Dec 2012	ZAAD	Future	11,816	8.5578	8.5620	8.5631	8.5631	2	17,126.20	
	Mar 2013	ZAAD	Future	4,449	8.6024	8.6050	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.6834	8.6931	0.0000	0.0000	0	0.00	
			18,415					2.00	17,126.20	1,559,069.00	10,817,989,204.20
	<b>Total</b>		<b>18,415</b>					<b>2.00</b>	<b>17,126.20</b>	<b>1,559,269.00</b>	<b>10,818,055,328.20</b>
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.3881	8.4415	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>	<b>21,235.00</b>	<b>151,431,045.70</b>
<b>Future</b>											
	Dec 2012	ZAEU	Future	61,541	10.6340	10.7099	10.7000	10.6398	3,223	34,356,787.50	
	Mar 2013	ZAEU	Future	13,637	10.7809	10.8549	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	11.1155	11.1957	0.0000	0.0000	0	0.00	
			75,613					3,223.00	34,356,787.50	2,454,679.00	26,875,719,411.30
<b>Option</b>											
	Dec 2012	ZAEU	9.50 Put	5,690	8.2703	7.2986	0.0000	0.0000	0	0.00	

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Dec 2012	ZAEU	9.85 Put	13,800	23.9481	19.9618	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	100.2116	84.4466	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	133.6719	114.3904	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	449.3293	404.2324	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	121.5756	150.3694	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	101.1024	126.1750	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	50.8389	64.5951	0.0000	0.0000	0	0.00		
			35,465					0.00	0.00	592,829.00	153,542,100.64
	<b>Total</b>		<b>111,078</b>					<b>3,223.00</b>	<b>34,356,787.50</b>	<b>3,047,508.00</b>	<b>27,029,261,511.94</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	125	8.8079	8.8635	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	8.9349	8.9889	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362,662.00	3,117,233,610.50
	<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	7,932	13.3786	13.4590	13.4440	13.3988	21	281,828.00		
Mar 2013	ZAGB	Future	3,385	13.5442	13.6216	13.5500	13.5500	10	135,500.00		
			11,317					31.00	417,328.00	2,298,467.00	28,406,202,236.50
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	23.9672	21.1022	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	416.5304	386.7231	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	197.7097	243.1290	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	137.4330	174.7150	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	94.6895	124.8941	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	595.5361	568.3569	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	374.4308	419.9630	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	252.6359	287.6580	0.0000	0.0000	0	0.00		
			23,100					0.00	0.00	388,474.00	126,273,802.91
	<b>Total</b>		<b>34,417</b>					<b>31.00</b>	<b>417,328.00</b>	<b>2,686,941.00</b>	<b>28,532,476,039.41</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1065	0.1072	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1079	0.1086	0.0000	0.0000	0	0.00		
			20,286					0.00	0.00	170,429.00	1,697,674,384.00
	<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>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,343	8.2645	8.3320	8.2620	8.2620	5	4,131,000.00		
Mar 2013	ZAUM	Future	15	8.3693	8.4351	0.0000	0.0000	0	0.00		
			1,358					5.00	4,131,000.00	23,330.00	18,303,934,200.00
<b>Option</b>											

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Dec 2012	ZAUM	8.30 Call	158	21340.1956	25655.4952	0.0000	0.0000	0	0.00		
			158					0.00	0.00	582.00	17,134,261.88
		<b>Total</b>	<b>1,516</b>					<b>5.00</b>	<b>4,131,000.00</b>	23,912.00	18,321,068,461.88
<b>Future</b>											
Dec 2012	ZAUS	Future	283,976	8.2645	8.3320	8.3137	8.2567	15,698	130,197,528.80		
Mar 2013	ZAUS	Future	27,788	8.3693	8.4351	8.3830	8.3690	614	5,146,966.00		
Jun 2013	ZAUS	Future	7,332	8.4615	8.5302	8.5065	8.5065	118	1,003,767.00		
Dec 2013	ZAUS	Future	542	8.6042	8.6748	0.0000	0.0000	0	0.00		
			319,638					16,430.00	136,348,261.80	31,029,324.00	248,113,235,674.10
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	56.5975	50.5171	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	94.6194	84.3627	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	375.0214	430.5793	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	110.5214	98.5793	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	128.1427	114.3814	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	147.5277	131.8193	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	219.3287	196.8651	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	213.4020	255.7371	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	248.9020	223.7371	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	261.2112	234.9685	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	280.1700	252.3188	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	147.6173	180.6225	0.0000	0.0000	50	8,000.00		
Dec 2012	ZAUS	8.50 Put	4,750	383.1173	348.6225	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	122.8182	151.7713	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	102.6924	127.6148	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	200	579.6743	535.0807	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	86.4514	107.7650	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	621.9514	575.7650	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	73.0987	91.5268	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	62.1081	78.0282	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	797.6081	746.0282	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	61.1218	76.8096	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	53.0450	66.7988	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	42.1103	53.3078	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	29.4471	37.3453	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	172.3977	160.9141	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	216.0574	199.6373	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	619.5433	586.5399	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	215.5799	245.7931	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	168.5228	193.2911	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	133.3880	153.9683	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	111.7207	129.2602	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	10.20	Call	500	66.8980	78.0540	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55	Call	250	52.3970	61.0316	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85	Call	250	43.4543	50.4677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00	Call	200	1215.1861	1288.1160	0.0000	0.0000	0	0.00		
				<u>230,610</u>					<u>50.00</u>	<u>8,000.00</u>	<u>3,965,971.00</u>	<u>1,742,481,853.28</u>
	<b>Total</b>			<b>550,248</b>					<b>16,480.00</b>	<b>136,356,261.80</b>	<b>34,995,295.00</b>	<b>249,855,717,527.38</b>

<b>Grand Total</b>	<b>902,885</b>							<b>26,741.00</b>	<b>225,391,103.50</b>	<b>46,013,366</b>	<b>354,944,140,757.21</b>
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