



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-September-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Dec 2012 CABM	Future	7,000	0.0912	0.0758	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	<i>7,000.00</i>	<i>791,000.00</i>
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Future	Dec 2012 CABU	Future	14,500	0.1450	0.1448	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	<i>14,500.00</i>	<i>2,295,350.00</i>
		Total	14,500					0.00	0.00	14,500.00	2,295,350.00
Future	Dec 2012 CABV	Future	3,700	0.2007	0.2006	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	<i>3,700.00</i>	<i>879,860.00</i>
		Total	3,700					0.00	0.00	3,700.00	879,860.00
Future	Dec 2012 CABW	Future	4,600	0.1727	0.1802	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	<i>4,600.00</i>	<i>920,000.00</i>
		Total	4,600					0.00	0.00	4,600.00	920,000.00
Future	Dec 2012 CABX	Future	32,250	0.0585	0.0530	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<i>0.00</i>	<i>0.00</i>	<i>32,250.00</i>	<i>2,024,200.00</i>
		Total	32,250					0.00	0.00	32,250.00	2,024,200.00
Future	Oct 2012 DABC	Future	0	8.2646	8.1841	0.0000	0.0000	2,000	16,743,000.00		
			<u>0</u>					<i>2,000.00</i>	<i>16,743,000.00</i>	<i>14,000.00</i>	<i>115,680,600.00</i>
Option	Oct 2012 DABC	8.17 Call	5,000	107.0319	52.5570	0.0000	0.0000	0	0.00		
	Oct 2012 DABC	8.23 Put	2,000	26.6691	0.0000	0.0000	0.0000	2,000	81,000.00		
	Oct 2012 DABC	8.38 Put	5,000	125.7147	200.2582	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			12,000					2,000.00	81,000.00	12,000.00	869,000.00
		Total	12,000					4,000.00	16,824,000.00	26,000.00	116,549,600.00
Option											
	Oct 2012	DANZ	6.85 Put	5,000	39.8695	0.0000	0.0000	5,000	259,000.00		
			5,000					5,000.00	259,000.00	5,000.00	259,000.00
		Total	5,000					5,000.00	259,000.00	5,000.00	259,000.00
Future											
	Sep 2012	DAUS	Future	0	8.2929	8.1841	0.0000	0.0000	3,500	29,105,650.00	
			0					3,500.00	29,105,650.00	7,610.00	64,230,121.00
Option											
	Oct 2012	DAUS	7.85 Put	8,220	14.3649	23.7241	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	44.8435	28.6237	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	36.3337	50.0063	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	102.2659	75.8559	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	52.1051	70.5647	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	149.5767	119.6237	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	73.6593	94.0100	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	207.9405	172.5696	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	89.9412	112.0746	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	255.0823	216.2275	0.0000	0.0000	0	0.00	
			74,120					0.00	0.00	399,625.00	28,795,601.60
		Total	74,120					3,500.00	29,105,650.00	407,235.00	93,025,722.60
Future											
	Dec 2012	ZAAD	Future	11,816	8.6236	8.5578	8.6850	8.6275	6	51,929.50	
	Mar 2013	ZAAD	Future	4,449	8.6679	8.6024	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.7537	8.6834	0.0000	0.0000	0	0.00	
			18,415					6.00	51,929.50	1,559,075.00	10,818,041,133.70
		Total	18,415					6.00	51,929.50	1,559,275.00	10,818,107,257.70
Future											
	Dec 2012	ZACA	Future	25	8.4707	8.3881	0.0000	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											
	Dec 2012	ZAEU	Future	61,791	10.7467	10.6340	10.8450	10.7608	266	2,869,133.20	
	Mar 2013	ZAEU	Future	13,637	10.8952	10.7809	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	11.2389	11.1155	0.0000	0.0000	0	0.00	
			75,863					266.00	2,869,133.20	2,454,945.00	26,878,588,544.50
Option											

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Dec 2012	ZAEU	9.50 Put	5,690	6.5040	8.2703	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	16.7496	23.9481	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	70.5777	100.2116	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	97.6556	133.6719	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	371.5685	449.3293	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	153.6778	121.5756	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	128.0902	101.1024	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	63.2699	50.8389	0.0000	0.0000	0	0.00		
			35,465					0.00	0.00	592,829.00	153,542,100.64
	Total		111,328					266.00	2,869,133.20	3,047,774.00	27,032,130,645.14
Future											
Dec 2012	ZAFR	Future	125	8.8946	8.8079	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.0232	8.9349	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362,662.00	3,117,233,610.50
	Total		150					0.00	0.00	362,662.00	3,117,233,610.50
Future											
Dec 2012	ZAGB	Future	7,781	13.4759	13.3786	13.5900	13.5440	201	2,729,262.00		
Mar 2013	ZAGB	Future	3,375	13.6439	13.5442	13.7050	13.6950	15	205,475.00		
			11,156					216.00	2,934,737.00	2,298,683.00	28,409,136,973.50
Option											
Dec 2012	ZAGB	12.25 Put	11,100	20.1214	23.9672	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	367.6530	416.5304	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	240.2350	197.7097	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	171.2949	137.4330	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	121.6502	94.6895	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	549.9924	595.5361	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	422.3452	374.4308	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	287.3561	252.6359	0.0000	0.0000	0	0.00		
			23,100					0.00	0.00	388,474.00	126,273,802.91
	Total		34,256					216.00	2,934,737.00	2,687,157.00	28,535,410,776.41
Future											
Dec 2012	ZAJY	Future	20,211	0.1074	0.1065	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1089	0.1079	0.0000	0.0000	0	0.00		
			20,286					0.00	0.00	170,429.00	1,697,674,384.00
	Total		20,286					0.00	0.00	170,429.00	1,697,674,384.00
Future											
Dec 2012	ZAUM	Future	1,343	8.3482	8.2645	8.3965	8.3210	35	29,258,250.00		
Mar 2013	ZAUM	Future	10	8.4544	8.3693	8.4230	8.4230	5	4,211,500.00		
Jun 2013	ZAUM	Future	5	8.5496	8.4615	8.5210	8.5210	5	4,260,500.00		

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			1,358					45.00	37,730,250.00	23,375.00	18,341,664,450.00
Option											
	Dec 2012	ZAUM	8.30 Call	158	25537.7567	21340.1956	0.0000	0.0000	0	0.00	
				158					0.00	0.00	582.00
			Total	1,516					45.00	37,730,250.00	23,957.00
											17,134,261.88
											18,358,798,711.88
Future											
	Dec 2012	ZAUS	Future	285,390	8.3482	8.2645	8.4000	8.3025	40,173	334,100,693.50	
	Mar 2013	ZAUS	Future	27,583	8.4544	8.3693	8.4900	8.4430	220	1,858,165.00	
	Jun 2013	ZAUS	Future	7,332	8.5496	8.4615	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.6981	8.6042	0.0000	0.0000	0	0.00	
				320,847					40,393.00	335,958,858.50	31,069,717.00
											248,449,194,532.60
Option											
	Dec 2012	ZAUS	7.80 Put	43,500	44.1160	56.5975	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	74.7108	94.6194	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	435.9447	375.0214	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	87.7447	110.5214	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	102.3367	128.1427	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	118.5548	147.5277	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	180.2423	219.3287	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	254.4327	213.4020	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	206.2327	248.9020	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.32 Put	200	217.1352	261.2112	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	600	234.0188	280.1700	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Call	50	176.9516	147.6173	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	4,750	328.7516	383.1173	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	147.4427	122.8182	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	122.8861	102.6924	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	200	514.0320	579.6743	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Call	1,000	102.9000	86.4514	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Put	300	554.7000	621.9514	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	1,000	86.7246	73.0987	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	29,500	73.3803	62.1081	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	600	725.1803	797.6081	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.01 Call	250	72.1809	61.1218	0.0000	0.0000	250	20,250.00	
	Dec 2012	ZAUS	9.10 Call	1,540	62.3635	53.0450	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.25 Call	11,250	49.2690	42.1103	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.50 Call	300	34.0391	29.4471	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.00 Put	10,000	148.2219	172.3977	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.10 Put	180	184.6943	216.0574	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.75 Put	200	562.0510	619.5433	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.85 Call	200	239.9869	215.5799	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.10 Call	10,000	186.8409	168.5228	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	147.3950	133.3880	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	122.8883	111.7207	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	72.7844	66.8980	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	56.4880	52.3970	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	46.4647	43.4543	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1281.1097	1215.1861	0.0000	0.0000	0	0.00		
			<u>230,360</u>					<u>250.00</u>	<u>20,250.00</u>	<u>3,966,221.00</u>	<u>1,742,502,103.28</u>
	Total		551,207					40,643.00	335,979,108.50	35,035,938.00	250,191,696,635.88

Grand Total	890,353	53,676.00	425,753,808.20	46,072,042	355,370,578,564.41
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