



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.0292	0.0449	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	0.0047	0.0061	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	0.1720	0.1602	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	0.0008	0.0017	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	0.0123	0.0198	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	0.0350	0.0354	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	0.0694	0.0729	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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
Future											
	Dec 2012	CABN	Future	14,500	0.0817	0.0800	0.0000	29,000	2,418,600.00		
				14,500				29,000.00	2,418,600.00	29,000.00	2,418,600.00
		Total	14,500					29,000.00	2,418,600.00	29,000.00	2,418,600.00
Future											
	Dec 2012	CABO	Future	14,500	0.0799	0.0700	0.0000	29,000	2,169,200.00		
				14,500				29,000.00	2,169,200.00	29,000.00	2,169,200.00
		Total	14,500					29,000.00	2,169,200.00	29,000.00	2,169,200.00
Future											
	Dec 2012	CABP	Future	3,700	0.1270	0.1200	0.0000	3,700	455,100.00		
				3,700				3,700.00	455,100.00	3,700.00	455,100.00
		Total	3,700					3,700.00	455,100.00	3,700.00	455,100.00
Future											
	Dec 2012	CABR	Future	3,700	0.1144	0.1100	0.0000	3,700	425,130.00		
				3,700				3,700.00	425,130.00	3,700.00	425,130.00
		Total	3,700					3,700.00	425,130.00	3,700.00	425,130.00
Future											
	Dec 2012	CABS	Future	4,600	0.0958	0.0900	0.0000	4,600	440,220.00		
				4,600				4,600.00	440,220.00	4,600.00	440,220.00
		Total	4,600					4,600.00	440,220.00	4,600.00	440,220.00
Future											
	Dec 2012	CABT	Future	4,600	0.1106	0.1000	0.0000	4,600	479,780.00		
				4,600				4,600.00	479,780.00	4,600.00	479,780.00
		Total	4,600					4,600.00	479,780.00	4,600.00	479,780.00
Future											
	Dec 2012	CABX	Future	32,250	0.0509	0.0520	0.0000	32,250	2,024,200.00		
				32,250				32,250.00	2,024,200.00	32,250.00	2,024,200.00
		Total	32,250					32,250.00	2,024,200.00	32,250.00	2,024,200.00
Option											
	Sep 2012	DAUS	7.85 Put	7,540	16.0000	16.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.72 Call	7,540	8.0000	10.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.85 Put	8,220	52.0000	49.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.72 Call	8,220	50.0000	55.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DAUS	7.85 Put	8,440	81.0000	76.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	96.0000	104.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	102.0000	98.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	137.0000	147.0000	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	141.0000	140.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	232.0000	243.0000	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	4,212	8.4929	8.4500	8.5271	8.5250	2,176	18,550,102.10		
Dec 2012	ZAAD	Future	11,595	8.5146	8.4811	0.0000	0.0000	4	33,934.10		
Mar 2013	ZAAD	Future	3,874	8.5615	8.5165	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.6325	8.5853	0.0000	0.0000	0	0.00		
			21,831					2,180.00	18,584,036.20	1,539,290.00	10,646,646,826.20
	Total		21,831					2,180.00	18,584,036.20	1,539,490.00	10,646,712,950.20

Future

Dec 2012	ZACA	Future	25	8.4441	8.4433	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

Sep 2012	ZAEU	Future	23,314	10.4590	10.4343	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	58,861	10.5785	10.5659	10.6560	10.6560	20	213,120.00		
Mar 2013	ZAEU	Future	6,129	10.7342	10.7064	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.0532	11.0235	0.0000	0.0000	0	0.00		
			88,739					20.00	213,120.00	2,387,427.00	26,145,994,224.70

Option

Sep 2012	ZAEU	9.45 Put	10,200	0.0000	0.0035	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	0.0259	0.1131	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	0.3749	0.5922	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	5.6134	8.9699	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	0.1030	0.1605	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	0.0694	0.1150	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	13.3205	15.0666	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	39.8503	0.0000	0.0000	0.0000	13,800	415,000.50		
Dec 2012	ZAEU	10.30 Put	375	141.6126	153.9286	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	179.8455	193.9656	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	516.6146	534.6992	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	133.7678	139.2415	0.0000	0.0000	13,800	1,855,000.14		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	11.10 Call	750	113.7285	119.0946	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	63.3019	67.4549	0.0000	0.0000	0	0.00		
			<u>118,810</u>					<u>27,600.00</u>	<u>2,270,000.64</u>	<u>592,829.00</u>	<u>153,542,100.64</u>
	Total		207,549					27,620.00	2,483,120.64	2,980,256.00	26,299,536,325.34
Future											
Sep 2012	ZAFR	Future	25	8.6581	8.6314	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.7619	8.7444	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	10,571	13.0824	13.0580	13.1635	13.1001	60	789,176.00		
Dec 2012	ZAGB	Future	3,952	13.2156	13.2067	13.3180	13.3180	50	665,900.00		
Mar 2013	ZAGB	Future	2,355	13.3897	13.3623	0.0000	0.0000	0	0.00		
			<u>16,878</u>					<u>110.00</u>	<u>1,455,076.00</u>	<u>2,274,963.00</u>	<u>28,090,351,291.50</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.0305	0.0914	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	5.7559	7.8677	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	0.3384	0.7113	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	12.25 Put	11,100	46.1502	0.0000	0.0000	0.0000	11,100	375,000.18		
Dec 2012	ZAGB	13.55 Put	100	565.4661	583.2529	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	192.6899	201.0862	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	142.5296	0.0000	0.0000	0.0000	11,100	1,390,999.83		
Dec 2012	ZAGB	14.20 Call	100	105.7091	112.1048	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1028.6395	1057.1220	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	639.4982	641.4145	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	471.5509	474.9834	0.0000	0.0000	0	0.00		
			<u>105,900</u>					<u>22,200.00</u>	<u>1,766,000.01</u>	<u>388,474.00</u>	<u>126,273,802.91</u>
	Total		122,778					22,310.00	3,221,076.01	2,663,437.00	28,216,625,094.41
Future											
Sep 2012	ZAJY	Future	3,433	0.1046	0.1043	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1058	0.1056	0.0000	0.0000	0	0.00		
			<u>23,451</u>					<u>0.00</u>	<u>0.00</u>	<u>166,578.00</u>	<u>1,657,220,967.60</u>
	Total		23,451					0.00	0.00	166,578.00	1,657,220,967.60
Option											
Sep 2012	ZANZ	6.68 Put	10,000	58.7070	0.0000	0.0000	0.0000	10,000	330,000.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>330,000.00</u>	<u>10,000.00</u>	<u>330,000.00</u>
	Total		10,000					10,000.00	330,000.00	10,000.00	330,000.00

<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	ZAUM	Future	796	8.1404	8.1592	8.2150	8.2150	5	4,107,500.00		
Dec 2012	ZAUM	Future	842	8.2261	8.2546	8.3140	8.3140	5	4,157,000.00		
Mar 2013	ZAUM	Future	15	8.3377	8.3545	0.0000	0.0000	0	0.00		
			<u>1,653</u>					<u>10.00</u>	<u>8,264,500.00</u>	<u>21,259.00</u>	<u>16,629,890,310.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	123.0794	215.6216	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8,448,866.00</u>
		Total	1,713					10.00	8,264,500.00	21,525.00	16,638,339,176.00
Future											
Sep 2012	ZAUS	Future	238,638	8.1404	8.1592	8.2390	8.1384	9,481	77,918,654.40		
Dec 2012	ZAUS	Future	106,312	8.2261	8.2546	8.3370	8.2400	14,806	122,940,028.50		
Mar 2013	ZAUS	Future	21,554	8.3377	8.3545	8.4155	8.3782	1,152	9,667,716.40		
Jun 2013	ZAUS	Future	7,332	8.4297	8.4446	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5610	8.5768	0.0000	0.0000	0	0.00		
			<u>374,378</u>					<u>25,439.00</u>	<u>210,526,399.30</u>	<u>30,191,650.00</u>	<u>241,159,859,312.40</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	990.4003	1009.2009	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0003	0.0009	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	840.4073	859.2153	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.0290	0.0510	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.0705	0.1114	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.4805	0.6079	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	0.7995	0.9574	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	4.9997	5.3782	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	15.0829	15.1784	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	39.8348	38.0124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.14 Call	5,000	56.5682	0.0000	0.0000	0.0000	5,000	357,000.00		
Sep 2012	ZAUS	8.20 Put	200	93.8315	87.2294	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	20.7084	29.7415	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	6.3677	10.2291	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	265.9677	251.0291	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	2.8436	4.8354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	1.2308	2.1562	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	460.8308	442.9562	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	0.3241	0.5565	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	0.2104	0.3538	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	659.8104	641.1538	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	0.0412	0.0646	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	0.0196	0.0330	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	0.0098	0.0176	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	0.0051	0.0098	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	7.80 Put	43,500	89.7848	0.0000	0.0000	0.0000	87,000	4,950,004.20		
Dec 2012	ZAUS	7.95 Put	15,000	134.5849	119.8885	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	378.5463	393.2071	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	152.4463	138.6071	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	171.8394	159.0055	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	192.7924	181.0772	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	268.9547	257.1269	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	226.1247	241.9905	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	300.0247	287.3905	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	332.5500	319.1297	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	437.9804	422.3564	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	140.0451	151.5965	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	120.6061	0.0000	0.0000	0.0000	87,000	11,339,997.60		
Dec 2012	ZAUS	8.80 Put	300	678.1771	658.4244	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	78.9913	85.8381	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	400	852.8913	831.2381	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	77.9466	84.7049	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	69.3053	75.3088	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	57.4962	62.3989	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	43.1923	46.7084	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	206.1672	202.9785	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	252.7084	249.0388	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	185.9428	195.7901	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	128.6857	137.3411	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	81.8078	88.9904	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	66.2264	72.7332	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	56.4112	62.4421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1198.3480	1224.1334	0.0000	0.0000	0	0.00		
			<u>446,651</u>					<u>179,000.00</u>	<u>16,647,001.80</u>	<u>3,911,221.00</u>	<u>1,735,069,453.13</u>
	Total		821,029					204,439.00	227,173,401.10	34,102,871.00	242,894,928,765.53
	Grand Total		1,441,096					373,409.00	268,468,363.95	44,696,699	343,922,775,068.48