



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.0006	0.0003	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	0.1196	0.1281	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	0.0249	0.0245	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	0.0044	0.0086	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	0.0001	0.0001	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	0.2838	0.3053	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	0.1105	0.1149	0.0000	0.0000	0	0.00		

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			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	0.1011	0.1094	0.0000	0.0000	0	0.00		
			14,500					0.00	0.00	29,000.00	2,418,600.00
		Total	14,500					0.00	0.00	29,000.00	2,418,600.00
Future											
	Dec 2012 CABO	Future	14,500	0.0519	0.0496	0.0000	0.0000	0	0.00		
			14,500					0.00	0.00	29,000.00	2,169,200.00
		Total	14,500					0.00	0.00	29,000.00	2,169,200.00
Future											
	Dec 2012 CABP	Future	3,700	0.0524	0.0460	0.0000	0.0000	0	0.00		
			3,700					0.00	0.00	3,700.00	455,100.00
		Total	3,700					0.00	0.00	3,700.00	455,100.00
Future											
	Dec 2012 CABR	Future	3,700	0.1517	0.1611	0.0000	0.0000	0	0.00		
			3,700					0.00	0.00	3,700.00	425,130.00
		Total	3,700					0.00	0.00	3,700.00	425,130.00
Future											
	Dec 2012 CABS	Future	4,600	0.0449	0.0403	0.0000	0.0000	0	0.00		
			4,600					0.00	0.00	4,600.00	440,220.00
		Total	4,600					0.00	0.00	4,600.00	440,220.00
Future											
	Dec 2012 CABT	Future	4,600	0.1281	0.1479	0.0000	0.0000	0	0.00		
			4,600					0.00	0.00	4,600.00	479,780.00
		Total	4,600					0.00	0.00	4,600.00	479,780.00
Future											
	Dec 2012 CABX	Future	32,250	0.0645	0.0699	0.0000	0.0000	0	0.00		
			32,250					0.00	0.00	32,250.00	2,024,200.00
		Total	32,250					0.00	0.00	32,250.00	2,024,200.00
Option											
	Sep 2012 DAAZ	8.59 Put	3,000	11.9767	9.2869	0.0000	0.0000	0	0.00		
	Sep 2012 DAAZ	8.72 Put	2,000	41.6941	32.9984	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	3,000.00	146,010.00
		Total	5,000					0.00	0.00	3,000.00	146,010.00

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Option											
Sep 2012	DAAZ	8.34 Put	5,000	54.4991	49.3794	0.0000	0.0000	0	0.00		
Sep 2012	DAAZ	8.39 Put	2,000	81.2647	71.1203	0.0000	0.0000	0	0.00		
			7,000					0.00	0.00	5,000.00	390,000.00
	Total		7,000					0.00	0.00	5,000.00	390,000.00
Option											
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	23.0000	24.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	25.0000	18.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	102.0000	97.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	48.0000	39.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	163.0000	155.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	68.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	210.0000	203.0000	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	104.0000	85.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	325.0000	317.0000	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	3,388	8.7376	8.7628	8.7294	8.7294	548	4,772,359.20		
Dec 2012	ZAAD	Future	11,019	8.7492	8.7714	8.8430	8.7790	2,724	23,885,362.80		
Mar 2013	ZAAD	Future	4,274	8.8090	8.8316	8.8655	8.8650	200	1,773,050.00		
Sep 2013	ZAAD	Future	2,150	8.8911	8.9062	0.0000	0.0000	0	0.00		
			20,831					3,472.00	30,430,772.00	1,548,512.00	10,726,544,608.20
	Total		20,831					3,472.00	30,430,772.00	1,548,712.00	10,726,610,732.20
Future											
Dec 2012	ZACA	Future	25	8.6400	8.6491	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	22,958	10.7958	10.8098	10.8940	10.7761	2,730	29,283,924.00		
Dec 2012	ZAEU	Future	59,762	10.9016	10.9158	11.0441	10.9173	2,192	23,893,326.40		
Mar 2013	ZAEU	Future	6,219	11.0745	11.0901	11.1710	11.1710	300	3,351,300.00		
Dec 2013	ZAEU	Future	435	11.4145	11.4175	0.0000	0.0000	0	0.00		
			89,374					5,222.00	56,528,550.40	2,396,177.00	26,240,601,922.30
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.0000	0.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	9.75 Put	1,625	0.0003	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	0.0041	0.0001	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	0.3669	0.1427	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	2.8564	2.5243	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	2.0664	1.8086	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	10.4909	7.5283	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	21.6039	15.7402	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	75.9829	60.0372	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	98.6122	79.8505	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	326.9955	297.6556	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	259.3497	244.2047	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	224.5222	209.6433	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	125.9776	114.3538	0.0000	0.0000	0	0.00		
			<u>118,810</u>					<i>0.00</i>	<i>0.00</i>	<i>592,829.00</i>	<i>153,542,100.64</i>
	Total		208,184					5,222.00	56,528,550.40	2,989,006.00	26,394,144,022.94
Future											
Sep 2012	ZAFR	Future	25	8.9050	8.9388	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9969	9.0316	0.0000	0.0000	0	0.00		
			<u>150</u>					<i>0.00</i>	<i>0.00</i>	<i>362,612.00</i>	<i>3,116,781,935.50</i>
	Total		150					0.00	0.00	362,612.00	3,116,781,935.50
Future											
Sep 2012	ZAGB	Future	9,612	13.4760	13.4981	13.5910	13.4598	1,711	22,850,917.80		
Dec 2012	ZAGB	Future	4,171	13.5932	13.6146	13.7640	13.6188	1,549	21,076,935.80		
Mar 2013	ZAGB	Future	2,825	13.7904	13.8125	13.8905	13.8900	120	1,666,810.00		
			<u>16,608</u>					<i>3,380.00</i>	<i>45,594,663.60</i>	<i>2,280,252.00</i>	<i>28,161,269,332.10</i>
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	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	87.6681	100.6390	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	5.8625	6.4294	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	12.25 Put	11,100	18.4373	17.3047	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	346.1781	324.0547	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	327.6073	324.6270	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	246.7669	241.3560	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	186.1148	179.3062	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	858.0124	817.2596	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	855.3074	835.6424	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	652.3048	631.2085	0.0000	0.0000	0	0.00		
			<u>105,900</u>					<i>0.00</i>	<i>0.00</i>	<i>388,474.00</i>	<i>126,273,802.91</i>
	Total		122,508					3,380.00	45,594,663.60	2,668,726.00	28,287,543,135.01

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Future											
Sep 2012	ZAJY	Future	3,280	0.1080	0.1077	0.0000	0.0000	153	1,600,380.00		
Dec 2012	ZAJY	Future	20,171	0.1091	0.1087	0.0000	0.0000	153	1,623,146.40		
			<u>23,451</u>					<u>306.00</u>	<u>3,223,526.40</u>	<u>166,884.00</u>	<u>1,660,444,494.00</u>
		Total	23,451					306.00	3,223,526.40	166,884.00	1,660,444,494.00
Option											
Sep 2012	ZANZ	6.68 Put	10,000	3.0038	8.2805	0.0000	0.0000	0	0.00		
Sep 2012	ZANZ	6.79 Put	10,000	12.6088	30.2004	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10,000.00</u>	<u>354,000.00</u>
		Total	20,000					0.00	0.00	10,000.00	354,000.00
Future											
Sep 2012	ZAUM	Future	391	8.3655	8.3857	8.3960	8.3530	15	12,561,750.00		
Dec 2012	ZAUM	Future	1,388	8.4412	8.4611	8.4770	8.4560	10	8,466,500.00		
Mar 2013	ZAUM	Future	15	8.5672	8.5880	8.5605	8.5605	5	4,280,250.00		
			<u>1,794</u>					<u>30.00</u>	<u>25,308,500.00</u>	<u>22,709.00</u>	<u>17,791,366,800.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	465.9300	776.9201	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.30 Call	158	34724.8520	34452.0203	0.0000	0.0000	0	0.00		
			<u>218</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17,134,261.88</u>
		Total	2,012					30.00	25,308,500.00	23,291.00	17,808,501,061.88
Future											
Sep 2012	ZAUS	Future	195,534	8.3655	8.3857	8.4400	8.3530	43,438	361,119,277.80		
Dec 2012	ZAUS	Future	125,728	8.4412	8.4611	8.5450	8.4560	48,760	411,941,812.70		
Mar 2013	ZAUS	Future	25,609	8.5672	8.5880	8.6450	8.5605	1,603	13,836,751.80		
Jun 2013	ZAUS	Future	7,332	8.6655	8.6825	8.7445	8.7445	1,000	8,744,500.00		
Dec 2013	ZAUS	Future	542	8.8098	8.8205	0.0000	0.0000	0	0.00		
			<u>354,745</u>					<u>94,801.00</u>	<u>795,642,342.30</u>	<u>30,348,556.00</u>	<u>242,472,847,888.50</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1215.5000	1235.7000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1065.5000	1085.7001	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.0000	0.0002	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.0001	0.0006	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.0056	0.0099	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	0.0137	0.0204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	0.1723	0.1715	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	0.7275	0.6747	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	2.6100	2.6469	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.14 Call	0	229.7834	250.1113	0.0000	0.0000	5,000	1,136,000.00		
Sep 2012	ZAUS	8.20 Put	200	8.7856	9.0839	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.26 Call	300	122.8297	143.3563	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.32 Call	5,000	77.9844	0.0000	0.0000	0.0000	5,000	421,000.00		
Sep 2012	ZAUS	8.40 Call	3,000	37.6881	50.3641	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	72.1881	64.6641	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.41 Put	5,000	78.7952	0.0000	0.0000	0.0000	5,000	325,000.00		
Sep 2012	ZAUS	8.50 Call	2,000	13.8501	20.7322	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	4.6593	7.7692	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	239.1593	222.0692	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	0.8624	1.6418	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	0.5448	0.9733	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	435.0448	415.2733	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	0.1075	0.2253	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	0.0541	0.1220	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	0.0293	0.0708	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	0.0108	0.0354	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.80 Put	43,500	51.9264	41.3186	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	82.1623	67.9787	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	535.8485	540.3351	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	94.6485	79.2351	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	108.4407	91.8028	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	123.5947	105.7467	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	180.4230	159.0114	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	345.5013	342.8326	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	204.3013	181.7326	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	229.7638	206.1304	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	315.7625	289.5566	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	221.9858	214.5117	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	191.8572	183.5654	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	524.7949	496.0859	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	125.7383	116.6334	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	400	684.5383	655.5334	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	124.0531	114.9526	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	110.0297	101.0215	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	90.6526	81.9757	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	66.8336	58.9567	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	151.8963	131.1671	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	182.9571	161.5334	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	534.0932	0.0000	0.0000	0.0000	200	102,000.00		
Mar 2013	ZAUS	8.85 Call	200	320.6364	0.0000	0.0000	0.0000	200	65,000.00		
Mar 2013	ZAUS	9.10 Call	10,000	257.0857	245.9380	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	208.8559	0.0000	0.0000	0.0000	200	41,000.00		
Mar 2013	ZAUS	9.55 Call	500	177.9914	166.4421	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	111.7078	100.8943	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	10.55 Call	250	89.4819	79.2867	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	75.3189	65.5503	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1396.0910	1369.6592	0.0000	0.0000	0	0.00		
			<u>452,251</u>					<u>15,600.00</u>	<u>2,090,000.00</u>	<u>3,926,821.00</u>	<u>1,737,159,453.13</u>
	Total		806,996					110,401.00	797,732,342.30	34,275,377.00	244,210,007,341.63

Grand Total	1,448,727							122,811.00	958,818,354.70	44,916,538	346,657,797,587.06
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