



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.1051	0.0894	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	0.1485	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	0.1816	0.1916	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	0.1649	0.1732	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	0.0612	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	DABA	Future	10,000	8.6725	8.6293	0.0000	0.0000	5,000	43,203,000.00		
			<u>10,000</u>					<u>5,000.00</u>	<u>43,203,000.00</u>	<u>10,000.00</u>	<u>86,016,500.00</u>
<b>Option</b>											
Sep 2012	DABA	8.53 Call	5,000	150.8190	120.5581	0.0000	0.0000	0	0.00		
Sep 2012	DABA	8.61 Call	5,000	83.4464	63.0799	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>5,000.00</b>	<b>43,203,000.00</b>	20,000.00	86,547,500.00
<b>Option</b>											
	Sep 2012	DABB	6.88 Put	5,000	55.1332	0.0000	0.0000	0.0000	5,000	237,000.00	
				<u>5,000</u>					<u>5,000.00</u>	<u>237,000.00</u>	<u>5,000.00</u>
		<b>Total</b>	<b>5,000</b>						<b>5,000.00</b>	<b>237,000.00</b>	237,000.00
<b>Option</b>											
	Oct 2012	DABC	8.38 Put	5,000	113.2901	0.0000	0.0000	0.0000	5,000	465,000.00	
				<u>5,000</u>					<u>5,000.00</u>	<u>465,000.00</u>	<u>5,000.00</u>
		<b>Total</b>	<b>5,000</b>						<b>5,000.00</b>	<b>465,000.00</b>	465,000.00
<b>Option</b>											
	Sep 2012	DAUS	7.85 Put	7,540	1.0000	3.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.72 Call	7,540	5.0000	4.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.85 Put	8,220	20.0000	29.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	69.0000	58.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	42.0000	56.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	132.0000	115.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	60.0000	76.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	183.0000	164.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	57.0000	65.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	223.0000	196.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	98.0000	116.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	292.0000	266.0000	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
<b>Future</b>											
	Dec 2012	ZAAD	Future	10,866	8.6984	8.6613	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	4,399	8.7410	8.7018	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.8272	8.7857	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
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.5970	8.5279	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
<b>Future</b>											
	Dec 2012	ZAEU	Future	61,391	10.9143	10.8914	10.9500	10.9320	75	820,350.00	
	Mar 2013	ZAEU	Future	13,777	11.0632	11.0380	11.1000	11.1000	50	555,000.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
	Dec 2013	ZAEU	Future	435	11.4058	11.3749	0.0000	0.0000	0	0.00	
				75,603					125.00	1,375,350.00	2,447,511.00
<b>Option</b>											26,798,856,923.80
	Dec 2012	ZAEU	9.50 Put	5,690	6.9014	7.4989	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	14.7230	16.0033	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	58.4885	62.7670	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.40 Put	750	78.3942	83.5616	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.95 Put	100	298.7417	308.5582	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.00 Call	13,900	243.7949	231.4012	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.10 Call	750	209.2418	198.1794	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.50 Call	100	113.9069	107.2836	0.0000	0.0000	0	0.00	
				35,465					0.00	0.00	592,829.00
			<b>Total</b>	<b>111,068</b>					<b>125.00</b>	<b>1,375,350.00</b>	<b>3,040,340.00</b>
											26,952,399,024.44
<b>Future</b>											
	Dec 2012	ZAFR	Future	125	9.0252	9.0019	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	25	9.1537	9.1283	0.0000	0.0000	0	0.00	
				150					0.00	0.00	362,662.00
			<b>Total</b>	<b>150</b>					<b>0.00</b>	<b>0.00</b>	<b>362,662.00</b>
											3,117,233,610.50
<b>Future</b>											
	Dec 2012	ZAGB	Future	7,646	13.6365	13.5218	13.7200	13.6550	46	630,229.00	
	Mar 2013	ZAGB	Future	3,375	13.8022	13.6845	0.0000	0.0000	0	0.00	
				11,021					46.00	630,229.00	2,298,055.00
											28,400,639,540.50
<b>Option</b>											
	Dec 2012	ZAGB	12.25 Put	11,100	16.0320	21.2386	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	307.1509	363.7368	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	325.7444	278.5292	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	239.4550	203.2190	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	175.3838	147.9803	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	810.9853	873.3534	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	819.3602	768.3680	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	14.40 Call	200	616.0229	575.2740	0.0000	0.0000	0	0.00	
				23,100					0.00	0.00	388,474.00
			<b>Total</b>	<b>34,121</b>					<b>46.00</b>	<b>630,229.00</b>	<b>2,686,529.00</b>
											28,526,913,343.41
<b>Future</b>											
	Dec 2012	ZAJY	Future	20,211	0.1077	0.1066	0.0000	0.0000	0	0.00	
	Mar 2013	ZAJY	Future	75	0.1091	0.1080	0.0000	0.0000	0	0.00	
				20,286					0.00	0.00	170,429.00
			<b>Total</b>	<b>20,286</b>					<b>0.00</b>	<b>0.00</b>	<b>170,429.00</b>
											1,697,674,384.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAUM	Future	1,323	8.4177	8.3365	8.4645	8.4400	25	21,133,000.00		
Mar 2013	ZAUM	Future	15	8.5229	8.4396	0.0000	0.0000	0	0.00		
			<u>1,338</u>					25.00	21,133,000.00	23,285.00	18,266,513,450.00
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	31609.9827	27711.6943	0.0000	0.0000	0	0.00		
			<u>158</u>					0.00	0.00	582.00	17,134,261.88
		<b>Total</b>	<b>1,496</b>					<b>25.00</b>	<b>21,133,000.00</b>	23,867.00	18,283,647,711.88
<b>Future</b>											
Dec 2012	ZAUS	Future	279,150	8.4177	8.3365	8.4750	8.4195	8,778	73,974,489.50		
Mar 2013	ZAUS	Future	27,762	8.5229	8.4396	8.5700	8.5420	525	4,484,830.00		
Jun 2013	ZAUS	Future	7,332	8.6196	8.5356	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7614	8.6738	0.0000	0.0000	0	0.00		
			<u>314,786</u>					9,303.00	78,459,319.50	30,959,845.00	247,534,910,201.30
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	45.3445	59.7831	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	74.6078	96.3553	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	504.6104	447.9088	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	86.9104	111.4088	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	100.6078	127.9854	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	115.7616	146.1225	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	172.9467	212.6686	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	314.6743	276.3054	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	196.9743	239.8054	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	207.0583	251.1113	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	222.6813	268.5392	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	310.2628	364.3069	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	193.8971	171.2037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	164.8746	146.0850	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	522.5642	588.6113	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	120.1162	0.0000	0.0000	0.0000	1,000	118,000.00		
Dec 2012	ZAUS	9.00 Call	29,500	103.1386	92.9590	0.0000	0.0000	1,000	100,000.00		
Dec 2012	ZAUS	9.00 Put	600	685.4386	756.4590	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	101.5964	91.6208	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	88.8395	80.5543	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	71.4958	65.4272	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	50.7668	47.1450	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	148.1887	174.1671	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	180.8999	213.5797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	542.7142	599.0007	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	286.3557	261.9904	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	226.3045	207.6379	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	181.1178	166.4416	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	9.55 Call	500	152.3252	140.3047	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	92.0524	85.3946	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	72.0672	67.1411	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	59.5908	55.7215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1323.7125	1273.0210	0.0000	0.0000	0	0.00		
			<u>227,360</u>					<u>2,000.00</u>	<u>218,000.00</u>	<u>3,961,721.00</u>	<u>1,742,006,453.28</u>
	<b>Total</b>		<b>542,146</b>					<b>11,303.00</b>	<b>78,677,319.50</b>	<b>34,921,566.00</b>	<b>249,276,916,654.58</b>

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<b>Grand Total</b>	<b>907,957</b>							<b>26,499.00</b>	<b>145,720,898.50</b>	<b>45,874,092</b>	<b>353,919,516,884.81</b>
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