



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.0465	0.0559	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	0.0164	0.0194	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	0.1487	0.0911	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	0.0028	0.0104	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	0.0154	0.0095	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	0.0670	0.1097	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	0.0957	0.1145	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
Option											
	Sep 2012	DAUD	8.54 Call	2,000	13.7667	27.0099	0.0000	0.0000	0	0.00	
	Sep 2012	DAUD	8.62 Call	5,000	3.7820	10.4697	0.0000	0.0000	0	0.00	
			7,000					0.00	0.00	5 000.00	268 000.00
		Total	7,000					0.00	0.00	5 000.00	268 000.00
Option											
	Sep 2012	DAUS	7.85 Put	7,540	16.0000	12.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.72 Call	7,540	16.0000	25.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.85 Put	8,220	52.0000	39.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	65.0000	87.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	77.0000	63.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	118.0000	146.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	100.0000	83.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	162.0000	194.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	1.0000	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	137.0000	119.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	257.0000	296.0000	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	6,834	8.5212	8.5183	8.5142	8.5002	62	527,524.20	
	Dec 2012	ZAAD	Future	10,094	8.5251	8.5497	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,885	8.5609	8.5865	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.6299	8.6560	0.0000	0.0000	0	0.00	
			22,963					62.00	527,524.20	1 534 949.00	10 609 676 761.70
		Total	22,963					62.00	527,524.20	1 535 149.00	10 609 742 885.70
Future											
	Dec 2012	ZACA	Future	25	8.4547	8.5144	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	24,634	10.5016	10.4600	10.4600	10.4488	520	5,438,976.00	
	Dec 2012	ZAEU	Future	56,238	10.6000	10.5934	10.6250	10.6000	3,325	35,304,660.50	
	Mar 2013	ZAEU	Future	6,129	10.7405	10.7348	10.7215	10.7215	100	1,072,150.00	
	Dec 2013	ZAEU	Future	435	11.0071	11.1946	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			87,436					3,945.00	41,815,786.50	2 380 553.00	26 073 138 918.90
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.0265	0.2015	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	0.2771	1.0395	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	0.9120	2.5038	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	10.0675	18.1767	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	1.3373	1.2021	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	1.0786	0.9727	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	19.7920	18.3489	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	155.7793	158.6541	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	194.6915	198.5911	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	522.7742	529.7689	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	160.4405	160.9147	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	138.3983	139.0032	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	80.2475	80.6739	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565 229.00	151 272 100.00
	Total		178,646					3,945.00	41,815,786.50	2 945 782.00	26 224 411 018.90
Future											
Sep 2012	ZAFR	Future	25	8.6948	8.7102	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.7797	8.7984	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362 612.00	3 116 781 935.50
	Total		150					0.00	0.00	362 612.00	3 116 781 935.50
Future											
Sep 2012	ZAGB	Future	10,517	13.1520	13.1932	13.1900	13.1018	289	3,806,052.20		
Dec 2012	ZAGB	Future	4,298	13.2594	13.3448	13.3000	13.2930	3,425	45,396,810.00		
Mar 2013	ZAGB	Future	2,355	13.4161	13.5041	0.0000	0.0000	0	0.00		
			17,170					3,714.00	49,202,862.20	2 271 935.00	28 050 074 252.50
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.1959	0.3705	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	23.9777	35.1901	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	3.0308	5.0170	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	555.2649	507.1881	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	223.6796	256.2004	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	128.7241	149.0705	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1047.2873	1008.3904	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	683.3365	729.3619	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	511.4910	550.0015	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
	Total		100,870					3,714.00	49,202,862.20	2 638 209.00	28 174 582 055.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Sep 2012	ZAJY	Future	3,433	0.1051	0.1049	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1061	0.1062	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
Future											
Sep 2012	ZAUM	Future	796	8.2082	8.2820	8.2490	8.1975	406	334,894,340.00		
Dec 2012	ZAUM	Future	842	8.2775	8.3792	0.0000	0.0000	400	333,760,000.00		
Mar 2013	ZAUM	Future	15	8.3774	8.4807	0.0000	0.0000	0	0.00		
			<u>1,653</u>					<u>806.00</u>	<u>668,654,340.00</u>	<u>21 249.00</u>	<u>16 621 625 810.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	750.7761	1358.8796	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					806.00	668,654,340.00	21 515.00	16 630 074 676.00
Future											
Sep 2012	ZAUS	Future	235,411	8.2082	8.2820	8.2750	8.1800	11,549	95,121,870.80		
Dec 2012	ZAUS	Future	90,174	8.2775	8.3792	8.3755	8.2695	32,914	273,933,484.40		
Mar 2013	ZAUS	Future	21,464	8.3774	8.4807	8.4600	8.3785	443	3,724,560.00		
Jun 2013	ZAUS	Future	7,332	8.4692	8.5739	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5610	8.7015	0.0000	0.0000	0	0.00		
			<u>354,923</u>					<u>44,906.00</u>	<u>372,779,915.20</u>	<u>30 149 477.00</u>	<u>240 811 071 108.30</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1058.2124	1132.0183	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0124	0.0183	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	908.2460	982.0599	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.1104	0.1321	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.2200	0.2740	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.9593	1.0891	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.4137	1.5539	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	6.0249	4.6015	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	15.4953	11.3304	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	35.4487	25.3244	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	71.7564	51.1822	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	56.6606	96.3290	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	24.5342	43.3402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	216.3342	161.3402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	13.4654	24.3463	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	7.5078	13.5888	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	399.3078	331.5888	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	2.8583	5.8204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	2.0813	4.4673	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	8.80 Put	1,500	593.8813	522.4673	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	0.6108	1.6634	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	0.3549	1.0617	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	0.2123	0.6597	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	0.1308	0.3953	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	120.0388	95.9890	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	416.1679	490.7415	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	138.6679	111.5415	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	158.9375	128.6260	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	180.8430	147.2615	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	256.1495	212.5099	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	261.8211	316.5346	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	284.3211	237.3346	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	315.5182	263.6550	0.0000	0.0000	100	27,400.00		
Dec 2012	ZAUS	8.50 Put	4,750	417.0416	356.5484	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	168.0257	204.1059	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	649.2936	574.7723	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	97.4877	118.2385	0.0000	0.0000	2,500	332,500.00		
Dec 2012	ZAUS	9.00 Put	400	819.9877	739.0385	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	96.2570	116.7301	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	86.0202	104.1676	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	71.8498	86.7827	0.0000	0.0000	5,000	420,450.00		
Dec 2012	ZAUS	9.50 Call	300	54.4030	65.3754	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	199.1063	174.0283	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	244.9683	209.0752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	206.5959	235.7204	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	144.9030	165.1471	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	93.4836	105.9326	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	75.9248	85.5825	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	64.7780	72.6456	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1112.8842	1306.6453	0.0000	0.0000	0	0.00		
			<u>354,651</u>					<u>7,600.00</u>	<u>780,350.00</u>	<u>3 729 721.00</u>	<u>1 718 157 451.33</u>
Total			709,574					52,506.00	373,560,265.20	33 879 198.00	242 529 228 559.63

Grand Total

1,199,112

61,033.00

1 133 760 778.10

44,308,123

343,387,056,722.63