



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.0905	0.0838	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>
		<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	0.1459	0.1462	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>
		<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	0.1852	0.2052	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>
		<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	0.1703	0.1709	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>
		<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	0.0533	0.0508	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>
		<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	DAAY	Future	5,000	8.6106	8.6169	0.0000	0.0000	13,500	116,617,550.00		
			<u>5,000</u>					<i>13,500.00</i>	<i>116,617,550.00</i>	<i>15,000.00</i>	<i>129,604,550.00</i>
<b>Option</b>											
Sep 2012	DAAY	8.59 Call	2,000	34.7395	47.2615	0.0000	0.0000	4,600	126,500.00		
Sep 2012	DAAY	8.59 Put	3,000	14.1395	20.3615	0.0000	0.0000	0	0.00		
Sep 2012	DAAY	8.61 Call	3,000	23.4020	0.0000	0.0000	0.0000	3,000	81,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	DAAY	8.62 Call	10,000	19.1576	0.0000	0.0000	0.0000	10,000	251,000.00		
Sep 2012	DAAY	8.72 Put	2,000	111.2510	110.6845	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>17,600.00</u>	<u>458,500.00</u>	<u>22,600.00</u>	<u>684,510.00</u>
	<b>Total</b>		<b>25,000</b>					<b>31,100.00</b>	<b>117,076,050.00</b>	<b>37,600.00</b>	<b>130,289,060.00</b>
<b>Future</b>											
Sep 2012	DAAZ	Future	7,000	8.2484	8.2068	0.0000	0.0000	12,000	99,043,200.00		
			<u>7,000</u>					<u>12,000.00</u>	<u>99,043,200.00</u>	<u>23,000.00</u>	<u>189,714,100.00</u>
<b>Option</b>											
Sep 2012	DAAZ	8.23 Put	2,000	22.2506	55.2462	0.0000	0.0000	0	0.00		
Sep 2012	DAAZ	8.34 Put	5,000	98.0906	141.5208	0.0000	0.0000	0	0.00		
Sep 2012	DAAZ	8.39 Put	2,000	144.2244	187.5337	0.0000	0.0000	0	0.00		
			<u>9,000</u>					<u>0.00</u>	<u>0.00</u>	<u>11,000.00</u>	<u>1,057,000.00</u>
	<b>Total</b>		<b>16,000</b>					<b>12,000.00</b>	<b>99,043,200.00</b>	<b>34,000.00</b>	<b>190,771,100.00</b>
<b>Option</b>											
Sep 2012	DABA	8.61 Call	5,000	55.6130	0.0000	0.0000	0.0000	5,000	275,000.00		
			<u>5,000</u>					<u>5,000.00</u>	<u>275,000.00</u>	<u>5,000.00</u>	<u>275,000.00</u>
	<b>Total</b>		<b>5,000</b>					<b>5,000.00</b>	<b>275,000.00</b>	<b>5,000.00</b>	<b>275,000.00</b>
<b>Option</b>											
Sep 2012	DAUS	7.85 Put	7,540	3.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.72 Call	7,540	5.0000	5.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	31.0000	37.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	62.0000	56.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	58.0000	67.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	121.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	79.0000	88.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	169.0000	158.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	66.0000	75.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	200.0000	186.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	119.0000	129.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	273.0000	259.0000	0.0000	0.0000	0	0.00		
			<u>89,200</u>					<u>0.00</u>	<u>0.00</u>	<u>8,440.00</u>	<u>4,222,400.00</u>
	<b>Total</b>		<b>89,200</b>					<b>0.00</b>	<b>0.00</b>	<b>8,440.00</b>	<b>4,222,400.00</b>
<b>Future</b>											
Dec 2012	ZAAD	Future	11,366	8.6434	8.6495	8.6570	8.6005	1,717	14,926,958.00		
Mar 2013	ZAAD	Future	4,399	8.6838	8.6877	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.7652	8.7631	0.0000	0.0000	0	0.00		
			<u>17,915</u>					<u>1,717.00</u>	<u>14,926,958.00</u>	<u>1,556,046.00</u>	<u>10,792,019,208.10</u>
	<b>Total</b>		<b>17,915</b>					<b>1,717.00</b>	<b>14,926,958.00</b>	<b>1,556,246.00</b>	<b>10,792,085,332.10</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	ZACA	Future	25	8.5465	8.5263	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21,235.00</u>	<u>151,431,045.70</u>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>21,235.00</b>	<b>151,431,045.70</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	61,732	10.8995	10.9118	10.9655	10.8820	652	7,104,097.80		
Mar 2013	ZAEU	Future	13,727	11.0471	11.0582	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.3812	11.3906	0.0000	0.0000	0	0.00		
			<u>75,894</u>					<u>652.00</u>	<u>7,104,097.80</u>	<u>2,446,830.00</u>	<u>26,791,466,955.00</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	8.8004	9.0520	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	18.6922	18.9320	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	68.4360	68.1213	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	90.0076	89.2087	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	317.1330	310.6845	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	247.7352	253.1179	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	213.7029	218.1937	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	118.8046	120.5676	0.0000	0.0000	0	0.00		
			<u>35,465</u>					<u>0.00</u>	<u>0.00</u>	<u>592,829.00</u>	<u>153,542,100.64</u>
		<b>Total</b>	<b>111,359</b>					<b>652.00</b>	<b>7,104,097.80</b>	<b>3,039,659.00</b>	<b>26,945,009,055.64</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	125	8.9959	8.9794	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.1226	9.1057	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>362,662.00</u>	<u>3,117,233,610.50</u>
		<b>Total</b>	<b>150</b>					<b>0.00</b>	<b>0.00</b>	<b>362,662.00</b>	<b>3,117,233,610.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	7,721	13.5528	13.4996	13.5450	13.4935	512	6,908,945.00		
Mar 2013	ZAGB	Future	3,375	13.7167	13.6611	0.0000	0.0000	0	0.00		
			<u>11,096</u>					<u>512.00</u>	<u>6,908,945.00</u>	<u>2,297,784.00</u>	<u>28,396,974,216.50</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	19.2358	24.6746	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	357.3393	390.4177	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	301.0906	284.1372	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	222.3214	209.7514	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	163.8081	154.5796	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	874.1471	897.2384	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	800.2509	769.7248	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	603.9280	578.2988	0.0000	0.0000	0	0.00		
			<u>23,100</u>					<u>0.00</u>	<u>0.00</u>	<u>388,474.00</u>	<u>126,273,802.91</u>
		<b>Total</b>	<b>34,196</b>					<b>512.00</b>	<b>6,908,945.00</b>	<b>2,686,258.00</b>	<b>28,523,248,019.41</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1062	0.1055	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1076	0.1069	0.0000	0.0000	75	806,100.00		
			<u>20,286</u>					<u>75.00</u>	<u>806,100.00</u>	<u>170,429.00</u>	<u>1,697,674,384.00</u>
	<b>Total</b>		<b>20,286</b>					<b>75.00</b>	<b>806,100.00</b>	<b>170,429.00</b>	<b>1,697,674,384.00</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,323	8.3418	8.3014	8.3550	8.3413	90	75,166,550.00		
Mar 2013	ZAUM	Future	15	8.4457	8.4051	0.0000	0.0000	0	0.00		
			<u>1,338</u>					<u>90.00</u>	<u>75,166,550.00</u>	<u>23,230.00</u>	<u>18,220,390,200.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	28390.8584	26457.9836	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17,134,261.88</u>
	<b>Total</b>		<b>1,496</b>					<b>90.00</b>	<b>75,166,550.00</b>	<b>23,812.00</b>	<b>18,237,524,461.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	275,032	8.3418	8.3014	8.3700	8.3130	5,739	47,912,360.30		
Mar 2013	ZAUS	Future	27,224	8.4457	8.4051	8.4532	8.4532	1,000	8,453,200.00		
Jun 2013	ZAUS	Future	7,332	8.5414	8.5019	8.5100	8.5100	1,000	8,510,000.00		
Dec 2013	ZAUS	Future	542	8.6790	8.6389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	2,570	8.8091	8.7708	0.0000	0.0000	0	0.00		
			<u>312,700</u>					<u>7,739.00</u>	<u>64,875,560.30</u>	<u>30,928,365.00</u>	<u>247,272,148,320.60</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	62.4348	71.9740	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	99.0372	111.9668	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	455.8222	429.5564	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	114.0222	128.1564	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	130.4896	145.8528	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	148.4757	165.0842	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	214.4105	234.8982	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	283.1231	264.5798	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	241.3231	263.1798	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	252.5320	274.9961	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	269.8094	293.1698	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	365.0319	391.5480	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	176.8189	164.7484	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	151.2748	140.7932	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	588.0964	619.7446	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	97.0097	90.5222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	755.2097	789.1222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	95.6370	89.2462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	84.2673	78.6690	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	68.7032	64.2143	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>
Dec 2012	ZAUS	9.50 Call	300	49.8715	46.7573	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	176.1549	187.3895	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	215.3329	231.1178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	600.4773	626.3168	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	269.5610	256.1547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	215.1411	204.4857	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	173.7640	165.0937	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	147.4263	140.1401	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	91.7283	87.3298	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	73.0435	69.7386	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	61.2811	58.6669	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1274.7666	1256.8753	0.0000	0.0000	0	0.00		
			<u>219,360</u>					<u>0.00</u>	<u>0.00</u>	<u>3,944,721.00</u>	<u>1,740,728,753.28</u>
	<b>Total</b>		<b>532,060</b>					<b>7,739.00</b>	<b>64,875,560.30</b>	<b>34,873,086.00</b>	<b>249,012,877,073.88</b>

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<b>Grand Total</b>	<b>914,737</b>			<b>58,885.00</b>	<b>386,182,461.10</b>	<b>45,785,602</b>	<b>353,110,837,541.31</b>
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