



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-September-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Dec 2012	CABM	Future	7,000	0.0757	0.0902	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>
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Future											
Dec 2012	CABU	Future	14,500	0.1457	0.1449	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>
		Total	14,500					0.00	0.00	14,500.00	2,295,350.00
Future											
Dec 2012	CABV	Future	3,700	0.1990	0.1843	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>
		Total	3,700					0.00	0.00	3,700.00	879,860.00
Future											
Dec 2012	CABW	Future	4,600	0.1806	0.1707	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>
		Total	4,600					0.00	0.00	4,600.00	920,000.00
Future											
Dec 2012	CABX	Future	32,250	0.0510	0.0538	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>
		Total	32,250					0.00	0.00	32,250.00	2,024,200.00
Future											
Sep 2012	DABA	Future	0	8.5535	8.6469	0.0000	0.0000	20,000	171,773,500.00		
			<u>0</u>					<u>20,000.00</u>	<u>171,773,500.00</u>	<u>30,000.00</u>	<u>257,790,000.00</u>
Option											
Sep 2012	DABA	8.64 Put	0	86.5000	0.0000	0.0000	0.0000	5,000	115,000.00		
			<u>0</u>					<u>5,000.00</u>	<u>115,000.00</u>	<u>15,000.00</u>	<u>646,000.00</u>
		Total	0					25,000.00	171,888,500.00	45,000.00	258,436,000.00

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Option											
Sep 2012	DABB	6.88 Call	5,000	3.8298	36.0225	0.0000	0.0000	0	0.00		
Sep 2012	DABB	6.88 Put	5,000	122.6298	66.8225	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5,000.00</u>	<u>237,000.00</u>
		Total	10,000					0.00	0.00	5,000.00	237,000.00
Future											
Oct 2012	DABC	Future	5,000	8.1730	8.2523	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5,000.00</u>	<u>41,448,500.00</u>
Option											
Oct 2012	DABC	8.17 Call	5,000	59.9772	0.0000	0.0000	0.0000	5,000	323,000.00		
Oct 2012	DABC	8.38 Put	5,000	216.9722	166.1079	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>5,000.00</u>	<u>323,000.00</u>	<u>10,000.00</u>	<u>788,000.00</u>
		Total	15,000					5,000.00	323,000.00	15,000.00	42,236,500.00
Option											
Sep 2012	DAUS	7.85 Put	7,540	0.8743	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.27 Call	3,500	15.3006	0.0000	0.0000	0.0000	3,500	288,400.00		
Sep 2012	DAUS	8.72 Call	7,540	0.0857	2.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	30.3583	27.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	34.3674	52.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	58.6664	53.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	83.5475	110.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	80.4082	73.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	128.1260	159.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	78.8711	66.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	160.4722	193.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	124.3331	114.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	225.0138	263.0000	0.0000	0.0000	0	0.00		
			<u>92,700</u>					<u>3,500.00</u>	<u>288,400.00</u>	<u>8,440.00</u>	<u>4,222,400.00</u>
		Total	92,700					3,500.00	288,400.00	8,440.00	4,222,400.00
Future											
Dec 2012	ZAAD	Future	11,814	8.5720	8.6736	8.5905	8.5807	2,268	19,467,689.90		
Mar 2013	ZAAD	Future	4,449	8.6142	8.7152	8.6760	8.6760	50	433,800.00		
Sep 2013	ZAAD	Future	2,150	8.6968	8.7980	0.0000	0.0000	0	0.00		
			<u>18,413</u>					<u>2,318.00</u>	<u>19,901,489.90</u>	<u>1,558,967.00</u>	<u>10,817,113,128.00</u>
		Total	18,413					2,318.00	19,901,489.90	1,559,167.00	10,817,179,252.00
Future											
Dec 2012	ZACA	Future	25	8.4360	8.5214	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>

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Total			25					0.00	0.00	21,235.00	151,431,045.70
Future											
Dec 2012	ZAEU	Future	59,834	10.7108	10.8329	0.0000	0.0000	2,775	29,940,275.00		
Mar 2013	ZAEU	Future	13,697	10.8562	10.9799	10.8600	10.8600	80	868,800.00		
Dec 2013	ZAEU	Future	435	11.1925	11.3239	0.0000	0.0000	0	0.00		
			73,966					2,855.00	30,809,075.00	2,450,396.00	26,829,991,078.80
Option											
Dec 2012	ZAEU	9.50 Put	5,690	7.7904	7.8742	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	21.2454	18.2607	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	88.4903	72.0421	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	119.0369	97.5716	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	410.1334	346.4563	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	157.0976	212.3458	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	132.6969	181.9497	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	69.8182	99.3579	0.0000	0.0000	0	0.00		
			35,465					0.00	0.00	592,829.00	153,542,100.64
Total			109,431					2,855.00	30,809,075.00	3,043,225.00	26,983,533,179.44
Future											
Dec 2012	ZAFR	Future	125	8.8547	8.9477	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	8.9804	9.0745	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362,662.00	3,117,233,610.50
Total			150					0.00	0.00	362,662.00	3,117,233,610.50
Future											
Dec 2012	ZAGB	Future	7,921	13.4152	13.5425	13.4895	13.4250	276	3,719,718.00		
Mar 2013	ZAGB	Future	3,375	13.5786	13.7069	13.6000	13.6000	30	408,000.00		
			11,296					306.00	4,127,718.00	2,298,436.00	28,405,784,908.50
Option											
Dec 2012	ZAGB	12.25 Put	11,100	22.8435	19.3182	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	413.0847	352.2425	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	229.2684	286.1769	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	165.8431	208.6258	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	119.3547	151.6289	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	912.2785	860.5014	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	705.2776	777.0928	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	521.9444	582.0895	0.0000	0.0000	0	0.00		
			23,100					0.00	0.00	388,474.00	126,273,802.91
Total			34,396					306.00	4,127,718.00	2,686,910.00	28,532,058,711.41
Future											
Dec 2012	ZAJY	Future	20,211	0.1060	0.1067	0.0000	0.0000	0	0.00		

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Mar 2013	ZAJY	Future	75	0.1075	0.1081	0.0000	0.0000	0	0.00		
			20,286					0.00	0.00	170,429.00	1,697,674,384.00
		Total	20,286					0.00	0.00	170,429.00	1,697,674,384.00
Future											
Dec 2012	ZAUM	Future	1,323	8.2556	8.3352	8.3055	8.3055	5	4,152,750.00		
Mar 2013	ZAUM	Future	15	8.3590	8.4395	0.0000	0.0000	0	0.00		
			1,338					5.00	4,152,750.00	23,295.00	18,274,831,700.00
Option											
Dec 2012	ZAUM	8.30 Call	158	22090.0404	27155.5839	0.0000	0.0000	0	0.00		
			158					0.00	0.00	582.00	17,134,261.88
		Total	1,496					5.00	4,152,750.00	23,877.00	18,291,965,961.88
Future											
Dec 2012	ZAUS	Future	275,272	8.2556	8.3352	8.3495	8.2600	19,423	161,025,527.30		
Mar 2013	ZAUS	Future	27,789	8.3590	8.4395	8.4118	8.3700	108	904,714.80		
Jun 2013	ZAUS	Future	7,332	8.4528	8.5353	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5950	8.6791	0.0000	0.0000	0	0.00		
			310,935					19,531.00	161,930,242.10	31,003,590.00	247,899,571,338.50
Option											
Dec 2012	ZAUS	7.80 Put	43,500	65.7750	57.5995	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	106.4964	93.4274	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	378.8374	443.4416	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	123.2374	108.2416	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	141.6474	124.5884	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	161.7597	142.5091	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	235.2952	208.5287	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	220.9004	270.7363	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	265.3004	235.5363	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	277.7561	246.7975	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	296.9109	264.1673	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	400.3977	359.9402	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	131.2318	165.6511	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	110.9422	140.7137	0.0000	0.0000	1,000	112,000.00		
Dec 2012	ZAUS	8.80 Put	300	638.7997	584.7820	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	80.6684	102.8221	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	69.2559	88.4097	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	813.6559	753.2097	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	68.2255	87.1028	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	59.7532	76.3013	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	48.1911	61.6102	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	34.5535	43.9979	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	187.1660	171.4352	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.10 Put	180	232.0722	210.7895	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	638.7501	596.7703	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	224.4264	259.8133	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	176.9341	205.7780	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	141.1446	164.8917	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	118.8973	138.9680	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	72.3618	84.5979	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	57.1625	66.4734	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	47.7108	55.1452	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1231.1311	1286.3829	0.0000	0.0000	0	0.00		
			<u>229,360</u>					<u>1,000.00</u>	<u>112,000.00</u>	<u>3,964,721.00</u>	<u>1,742,271,453.28</u>
	Total		540,295					20,531.00	162,042,242.10	34,968,311.00	249,641,842,791.78

Grand Total	904,242			59,515.00	393,533,175.00	45,969,931	354,563,096,684.91
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