



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.0890	0.0757	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	0.1439	0.1457	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	0.1953	0.1990	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	0.1762	0.1806	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	0.0552	0.0510	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
Option											
Sep 2012	DABB	6.76 Put	10,000	17.3618	0.0000	0.0000	0.0000	10,000	232,000.00		
Sep 2012	DABB	6.77 Put	5,000	22.5504	0.0000	0.0000	0.0000	5,000	95,000.00		
Sep 2012	DABB	6.88 Call	5,000	0.9113	3.8298	0.0000	0.0000	0	0.00		
Sep 2012	DABB	6.88 Put	5,000	113.7113	122.6298	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>15,000.00</u>	<u>327,000.00</u>	<u>10,000.00</u>	<u>237,000.00</u>
		Total	25,000					15,000.00	327,000.00	10,000.00	237,000.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Oct 2012	DABC	Future	0	8.2490	8.1730	0.0000	0.0000	5,000	41,251,500.00		
			0					5,000.00	41,251,500.00	10,000.00	82,700,000.00
Option											
Oct 2012	DABC	8.17 Call	5,000	104.4947	59.9772	0.0000	0.0000	0	0.00		
Oct 2012	DABC	8.38 Put	5,000	146.5445	216.9722	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10,000.00	788,000.00
		Total	10,000					5,000.00	41,251,500.00	20,000.00	83,488,000.00
Option											
Sep 2012	DAUS	7.85 Put	7,540	0.0918	0.8743	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.27 Call	3,500	28.6606	15.3006	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.72 Call	7,540	0.0791	0.0857	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	20.3688	30.3583	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	40.9731	34.3674	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	45.1948	58.6664	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	97.1645	83.5475	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	65.5989	80.4082	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	145.6970	128.1260	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	88.4367	78.8711	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	202.3458	160.4722	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	104.9668	124.3331	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	248.3205	225.0138	0.0000	0.0000	0	0.00		
			92,700					0.00	0.00	8,440.00	4,222,400.00
		Total	92,700					0.00	0.00	8,440.00	4,222,400.00
Future											
Dec 2012	ZAAD	Future	11,814	8.5620	8.5720	8.5575	8.5575	50	427,875.00		
Mar 2013	ZAAD	Future	4,449	8.6050	8.6142	8.6215	8.6215	50	431,075.00		
Sep 2013	ZAAD	Future	2,150	8.6931	8.6968	0.0000	0.0000	0	0.00		
			18,413					100.00	858,950.00	1,559,067.00	10,817,972,078.00
		Total	18,413					100.00	858,950.00	1,559,267.00	10,818,038,202.00
Future											
Dec 2012	ZACA	Future	25	8.4415	8.4360	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											
Dec 2012	ZAEU	Future	60,174	10.7099	10.7108	10.7053	10.7050	900	9,634,265.00		
Mar 2013	ZAEU	Future	13,637	10.8549	10.8562	10.8808	10.8200	160	1,737,280.00		
Dec 2013	ZAEU	Future	435	11.1957	11.1925	0.0000	0.0000	0	0.00		

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			74,246					1,060.00	11,371,545.00	2,451,456.00	26,841,362,623.80
Option											
	Dec 2012	ZAEU	9.50 Put	5,690	7.2986	7.7904	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	19.9618	21.2454	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	84.4466	88.4903	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.40 Put	750	114.3904	119.0369	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.95 Put	100	404.2324	410.1334	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.00 Call	13,900	150.3694	157.0976	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.10 Call	750	126.1750	132.6969	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.50 Call	100	64.5951	69.8182	0.0000	0.0000	0	0.00	
			35,465					0.00	0.00	592,829.00	153,542,100.64
	Total		109,711					1,060.00	11,371,545.00	3,044,285.00	26,994,904,724.44
Future											
	Dec 2012	ZAFR	Future	125	8.8635	8.8547	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	25	8.9889	8.9804	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	13.4590	13.4152	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	Future	3,375	13.6216	13.5786	0.0000	0.0000	0	0.00	
			11,296					0.00	0.00	2,298,436.00	28,405,784,908.50
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	21.1022	22.8435	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	386.7231	413.0847	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	243.1290	229.2684	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	174.7150	165.8431	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	124.8941	119.3547	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	568.3569	912.2785	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	419.9630	705.2776	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	14.40 Call	200	287.6580	521.9444	0.0000	0.0000	0	0.00	
			23,100					0.00	0.00	388,474.00	126,273,802.91
	Total		34,396					0.00	0.00	2,686,910.00	28,532,058,711.41
Future											
	Dec 2012	ZAJY	Future	20,211	0.1072	0.1060	0.0000	0.0000	0	0.00	
	Mar 2013	ZAJY	Future	75	0.1086	0.1075	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	1,343	8.3320	8.2556	8.3260	8.3165	30	24,971,500.00	

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	Mar 2013	ZAUM	Future	15	8.4351	8.3590	0.0000	0.0000	0	0.00	
				1,358					30.00	24,971,500.00	23,325.00
Option											18,299,803,200.00
	Dec 2012	ZAUM	8.30 Call	158	25655.4952	22090.0404	0.0000	0.0000	0	0.00	
				158					0.00	0.00	582.00
			Total	1,516					30.00	24,971,500.00	23,907.00
											18,316,937,461.88
Future											
	Dec 2012	ZAUS	Future	276,265	8.3320	8.2556	8.3500	8.2990	9,295	77,240,138.10	
	Mar 2013	ZAUS	Future	27,798	8.4351	8.3590	8.4373	8.4373	9	75,935.70	
	Jun 2013	ZAUS	Future	7,332	8.5302	8.4528	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.6748	8.5950	0.0000	0.0000	0	0.00	
				311,937					9,304.00	77,316,073.80	31,012,894.00
											247,976,887,412.30
Option											
	Dec 2012	ZAUS	7.80 Put	43,500	50.5171	65.7750	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	84.3627	106.4964	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	430.5793	378.8374	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	98.5793	123.2374	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	114.3814	141.6474	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	131.8193	161.7597	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	196.8651	235.2952	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	255.7371	220.9004	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	223.7371	265.3004	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.32 Put	200	234.9685	277.7561	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	600	252.3188	296.9109	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	4,750	348.6225	400.3977	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	151.7713	131.2318	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	127.6148	110.9422	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	200	535.0807	0.0000	0.0000	0.0000	200	103,400.00	
	Dec 2012	ZAUS	8.80 Call	1,000	107.7650	94.3997	0.0000	0.0000	1,000	99,000.00	
	Dec 2012	ZAUS	8.80 Put	300	575.7650	638.7997	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	1,000	91.5268	80.6684	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	29,500	78.0282	69.2559	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	600	746.0282	813.6559	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.01 Call	500	76.8096	68.2255	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.10 Call	1,540	66.7988	59.7532	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.25 Call	11,250	53.3078	48.1911	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.50 Call	300	37.3453	34.5535	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.00 Put	10,000	160.9141	187.1660	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.10 Put	180	199.6373	232.0722	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.75 Put	200	586.5399	638.7501	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.85 Call	200	245.7931	224.4264	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.10 Call	10,000	193.2911	176.9341	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	9.35 Call	200	153.9683	141.1446	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	129.2602	118.8973	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	78.0540	72.3618	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	61.0316	57.1625	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	50.4677	47.7108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1288.1160	1231.1311	0.0000	0.0000	0	0.00		
			<u>230,560</u>					<u>1,200.00</u>	<u>202,400.00</u>	<u>3,965,921.00</u>	<u>1,742,473,853.28</u>
	Total		542,497					10,504.00	77,518,473.80	34,978,815.00	249,719,361,265.58

Grand Total	916,744	31,694.00	156,298,968.80	45,986,625	354,718,749,653.71
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