



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-September-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
<b>Future</b>												
	Sep 2012	CABE	Future	11,120	0.0213	0.0320	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>
			<b>Total</b>	<b>11,120</b>					<b>0.00</b>	<b>0.00</b>	<b>11 120.00</b>	<b>1 287 696.00</b>
<b>Future</b>												
	Sep 2012	CABF	Future	7,100	0.0535	0.0491	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>
			<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	<b>7 100.00</b>	<b>584 330.00</b>
<b>Future</b>												
	Sep 2012	CABG	Future	14,700	0.0414	0.0458	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>
			<b>Total</b>	<b>14,700</b>					<b>0.00</b>	<b>0.00</b>	<b>14 700.00</b>	<b>1 571 430.00</b>
<b>Future</b>												
	Sep 2012	CABH	Future	8,000	0.0298	0.0315	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8 000.00</b>	<b>244 800.00</b>
<b>Future</b>												
	Sep 2012	CABI	Future	12,800	0.0017	0.0037	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>
			<b>Total</b>	<b>12,800</b>					<b>0.00</b>	<b>0.00</b>	<b>12 800.00</b>	<b>1 665 280.00</b>
<b>Future</b>												
	Sep 2012	CABJ	Future	4,800	0.2193	0.2113	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>
			<b>Total</b>	<b>4,800</b>					<b>0.00</b>	<b>0.00</b>	<b>4 800.00</b>	<b>406 560.00</b>
<b>Future</b>												
	Dec 2012	CABM	Future	7,000	0.1399	0.1381	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
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	7 000.00	791 000.00
<b>Future</b>											
	Sep 2012 DAAX	Future	0	8.3993	8.3942	0.0000	0.0000	6,000	50,727,000.00		
			0					6,000.00	50,727,000.00	6 000.00	50 727 000.00
<b>Option</b>											
	Sep 2012 DAAX	8.38 Call	2,000	51.0409	55.6178	0.0000	0.0000	0	0.00		
	Sep 2012 DAAX	8.40 Call	7,000	39.2014	44.3432	0.0000	0.0000	0	0.00		
			9,000					0.00	0.00	9 000.00	757 000.00
	<b>Total</b>	<b>9,000</b>						<b>6,000.00</b>	<b>50,727,000.00</b>	15 000.00	51 484 000.00
<b>Option</b>											
	Sep 2012 DAUD	8.54 Call	2,000	49.2161	0.0000	0.0000	0.0000	2,000	102,000.00		
	Sep 2012 DAUD	8.62 Call	5,000	20.5129	32.4203	0.0000	0.0000	0	0.00		
			7,000					2,000.00	102,000.00	5 000.00	268 000.00
	<b>Total</b>	<b>7,000</b>						<b>2,000.00</b>	<b>102,000.00</b>	5 000.00	268 000.00
<b>Option</b>											
	Sep 2012 DAUS	7.85 Put	7,540	7.0000	7.0000	0.0000	0.0000	0	0.00		
	Sep 2012 DAUS	8.72 Call	7,540	45.0000	46.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	7.85 Put	8,220	27.0000	26.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	8.72 Call	8,220	122.0000	123.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	7.85 Put	8,440	47.0000	46.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.72 Call	8,440	187.0000	187.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	7.85 Put	7,530	63.0000	63.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	8.72 Call	7,530	240.0000	239.0000	0.0000	0.0000	0	0.00		
	Jan 2013 DAUS	7.85 Put	6,625	0.0000	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	94.0000	96.0000	0.0000	0.0000	0	0.00		
	Feb 2013 DAUS	8.72 Call	6,245	349.0000	347.0000	0.0000	0.0000	0	0.00		
			89,200					0.00	0.00	8 440.00	4 222 400.00
	<b>Total</b>	<b>89,200</b>						<b>0.00</b>	<b>0.00</b>	8 440.00	4 222 400.00
<b>Future</b>											
	Sep 2012 ZAAD	Future	6,834	8.5600	8.5927	8.5530	8.5530	2,003	17,226,659.00		
	Dec 2012 ZAAD	Future	10,094	8.5910	8.6228	8.6150	8.6150	25	215,375.00		
	Mar 2013 ZAAD	Future	3,885	8.6302	8.6607	0.0000	0.0000	0	0.00		
	Sep 2013 ZAAD	Future	2,150	8.7044	8.7277	0.0000	0.0000	0	0.00		
			22,963					2,028.00	17,442,034.00	1 534 887.00	10 609 149 237.50
	<b>Total</b>	<b>22,963</b>						<b>2,028.00</b>	<b>17,442,034.00</b>	1 535 087.00	10 609 215 361.50

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZACA	Future	25	8.5611	8.6014	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21 235.00	151 431 045.70
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	21 235.00	151 431 045.70
<b>Future</b>											
Sep 2012	ZAEU	Future	25,084	10.5985	10.5670	10.6097	10.5721	275	2,912,181.10		
Dec 2012	ZAEU	Future	57,588	10.7338	10.7017	0.0000	0.0000	1,600	17,196,000.00		
Mar 2013	ZAEU	Future	5,250	10.8775	10.8447	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1946	11.1571	0.0000	0.0000	0	0.00		
			88,357					1,875.00	20,108,181.10	2 373 329.00	25 996 520 888.40
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	0.1051	0.2890	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	0.6271	1.2384	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	1.3862	2.3737	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	8.8251	13.0876	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	3.3167	3.1843	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	2.6301	2.5758	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	13.1594	19.0381	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	117.5142	134.2409	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	150.8265	169.1554	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	441.4210	466.6686	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	210.1836	203.8221	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	183.0943	177.5959	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	108.0560	105.2087	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565 229.00	151 272 100.00
		<b>Total</b>	<b>179,567</b>					<b>1,875.00</b>	<b>20,108,181.10</b>	2 938 558.00	26 147 792 988.40
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.8023	8.7922	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9206	8.9099	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362 612.00	3 116 781 935.50
		<b>Total</b>	<b>150</b>					<b>0.00</b>	<b>0.00</b>	362 612.00	3 116 781 935.50
<b>Future</b>											
Sep 2012	ZAGB	Future	10,618	13.3755	13.3553	13.4080	13.4080	10	134,080.00		
Dec 2012	ZAGB	Future	3,231	13.5282	13.5073	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,355	13.6884	13.6672	0.0000	0.0000	0	0.00		
			16,204					10.00	134,080.00	2 267 935.00	27 997 056 309.80
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	0.0018	0.0055	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.2392	0.5364	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	88.1902	89.5492	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	15.3293	17.0766	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.55 Put	100	400.7705	419.3955	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	323.0477	320.9335	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	190.3898	187.8015	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	921.6654	939.5932	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	820.5811	818.0569	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	625.8456	624.8878	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
		<b>Total</b>	<b>99,904</b>					<b>10.00</b>	<b>134,080.00</b>	2 634 209.00	28 121 564 112.70
<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1074	0.1073	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1087	0.1086	0.0000	0.0000	0	0.00		
			23,451					0.00	0.00	166 578.00	1 657 220 967.60
		<b>Total</b>	<b>23,451</b>					<b>0.00</b>	<b>0.00</b>	166 578.00	1 657 220 967.60
<b>Future</b>											
Sep 2012	ZAUM	Future	1,235	8.4097	8.4057	8.4750	8.4750	5	4,237,500.00		
Dec 2012	ZAUM	Future	442	8.5077	8.5035	8.5770	8.5770	5	4,288,500.00		
Mar 2013	ZAUM	Future	15	8.6104	8.6060	0.0000	0.0000	0	0.00		
			1,692					10.00	8,526,000.00	20 188.00	15 738 281 270.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	3384.4783	3566.0034	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8 448 866.00
		<b>Total</b>	<b>1,752</b>					<b>10.00</b>	<b>8,526,000.00</b>	20 454.00	15 746 730 136.00
<b>Future</b>											
Sep 2012	ZAUS	Future	235,333	8.4097	8.4057	8.4776	8.3960	5,506	46,421,972.80		
Dec 2012	ZAUS	Future	92,321	8.5077	8.5035	8.5800	8.4960	2,841	24,340,491.00		
Mar 2013	ZAUS	Future	21,593	8.6104	8.6060	8.6715	8.6500	43	372,487.50		
Jun 2013	ZAUS	Future	7,332	8.7034	8.6985	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8336	8.8261	0.0000	0.0000	0	0.00		
			357,121					8,390.00	71,134,951.30	30 089 779.00	240 313 604 889.40
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1259.7021	1255.7030	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0021	0.0030	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1109.7137	1105.7190	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.0441	0.0596	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.1326	0.1742	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.6084	0.7644	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	0.8544	1.0618	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	2.4024	2.8840	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	4.8268	5.6537	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	11.2469	12.8816	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.20 Put	200	24.1179	26.9528	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	186.2664	185.9562	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	94.9774	96.5415	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	85.2774	90.8415	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	57.5089	59.4558	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	33.8448	35.6600	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	224.1448	229.9600	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	14.9206	16.1866	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	11.3476	12.4273	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	401.6476	406.7273	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	4.5555	5.1897	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	3.0175	3.4994	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	2.0599	2.4284	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	1.3270	1.5737	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	73.5549	73.3310	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	591.7829	587.5417	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	84.0829	84.0417	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	95.7306	95.8978	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	108.5792	108.9815	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	163.5446	164.7037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	392.6343	389.8777	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	184.9343	186.3777	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	500	207.8460	209.5832	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	285.4630	288.1004	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	254.9784	253.7693	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	485.5302	489.1343	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	147.6425	147.4841	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	400	639.9425	643.9841	0.0000	0.0000	200	116,200.00		
Dec 2012	ZAUS	9.01 Call	500	145.7497	145.6049	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	129.9569	129.9226	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	3,750	107.9995	108.1093	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	80.8104	81.0069	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	142.0934	144.1041	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	171.9659	173.6782	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	275.0182	274.8706	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	192.6822	193.8918	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	122.6620	124.9453	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	98.9441	101.4949	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	83.6127	86.2936	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1561.1027	1560.7187	0.0000	0.0000	0	0.00		
				<u>335,731</u>				<u>200.00</u>	<u>116,200.00</u>	<u>3 702 121.00</u>	<u>1 713 187 101.33</u>
	<b>Total</b>		<b>692,852</b>					<b>8,590.00</b>	<b>71,251,151.30</b>	<b>33 791 900.00</b>	<b>242 026 791 990.73</b>

<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>
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Grand Total		1,191,384					20,513.00	168 290 446.40	44,208,478	341,871,112,116.33
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