



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0	0.0000	0.0001	0.0000	11,120	0.00		
				0				11,120.00	0.00	22,240.00	1,287,696.00
			<b>Total</b>	<b>0</b>				<b>11,120.00</b>	<b>0.00</b>	22,240.00	1,287,696.00
<b>Future</b>											
	Sep 2012	CABF	Future	0	0.0853	0.1261	0.0000	7,100	605,630.00		
				0				7,100.00	605,630.00	14,200.00	1,189,960.00
			<b>Total</b>	<b>0</b>				<b>7,100.00</b>	<b>605,630.00</b>	14,200.00	1,189,960.00
<b>Future</b>											
	Sep 2012	CABG	Future	0	0.0990	0.0941	0.0000	14,700	1,455,300.00		
				0				14,700.00	1,455,300.00	29,400.00	3,026,730.00
			<b>Total</b>	<b>0</b>				<b>14,700.00</b>	<b>1,455,300.00</b>	29,400.00	3,026,730.00
<b>Future</b>											
	Sep 2012	CABH	Future	0	0.0000	0.0005	0.0000	8,000	0.00		
				0				8,000.00	0.00	16,000.00	244,800.00
			<b>Total</b>	<b>0</b>				<b>8,000.00</b>	<b>0.00</b>	16,000.00	244,800.00
<b>Future</b>											
	Sep 2012	CABI	Future	0	0.0000	0.0001	0.0000	12,800	0.00		
				0				12,800.00	0.00	25,600.00	1,665,280.00
			<b>Total</b>	<b>0</b>				<b>12,800.00</b>	<b>0.00</b>	25,600.00	1,665,280.00
<b>Future</b>											
	Sep 2012	CABJ	Future	0	0.1284	0.1719	0.0000	4,800	616,320.00		
				0				4,800.00	616,320.00	9,600.00	1,022,880.00
			<b>Total</b>	<b>0</b>				<b>4,800.00</b>	<b>616,320.00</b>	9,600.00	1,022,880.00
<b>Future</b>											
	Dec 2012	CABM	Future	7,000	0.0838	0.0858	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>											
	Dec 2012 CABU	Future	14,500	0.1462	0.1529	0.0000	0.0000	0	0.00		
			14,500					0.00	0.00	14,500.00	2,295,350.00
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	14,500.00	2,295,350.00
<b>Future</b>											
	Dec 2012 CABV	Future	3,700	0.2052	0.2033	0.0000	0.0000	0	0.00		
			3,700					0.00	0.00	3,700.00	879,860.00
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	3,700.00	879,860.00
<b>Future</b>											
	Dec 2012 CABW	Future	4,600	0.1709	0.1649	0.0000	0.0000	0	0.00		
			4,600					0.00	0.00	4,600.00	920,000.00
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	4,600.00	920,000.00
<b>Future</b>											
	Dec 2012 CABX	Future	32,250	0.0508	0.0546	0.0000	0.0000	0	0.00		
			32,250					0.00	0.00	32,250.00	2,024,200.00
		<b>Total</b>	<b>32,250</b>					<b>0.00</b>	<b>0.00</b>	32,250.00	2,024,200.00
<b>Future</b>											
	Sep 2012 DAAZ	Future	1,500	8.6169	8.7052	0.0000	0.0000	0	0.00		
			1,500					0.00	0.00	1,500.00	12,987,000.00
<b>Option</b>											
	Sep 2012 DAAZ	8.59 Put	3,000	20.3615	12.9118	0.0000	0.0000	0	0.00		
	Sep 2012 DAAZ	8.72 Put	2,000	110.6845	53.7289	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	5,000.00	226,010.00
		<b>Total</b>	<b>6,500</b>					<b>0.00</b>	<b>0.00</b>	6,500.00	13,213,010.00
<b>Future</b>											
	Sep 2012 DAAZ	Future	7,000	8.2068	8.2278	0.0000	0.0000	4,000	32,974,800.00		
			7,000					4,000.00	32,974,800.00	11,000.00	90,670,900.00
<b>Option</b>											
	Sep 2012 DAAZ	8.23 Put	2,000	55.2462	68.5551	0.0000	0.0000	0	0.00		
	Sep 2012 DAAZ	8.34 Put	5,000	141.5208	142.0276	0.0000	0.0000	0	0.00		
	Sep 2012 DAAZ	8.39 Put	2,000	187.5337	182.3158	0.0000	0.0000	0	0.00		
			9,000					0.00	0.00	11,000.00	1,057,000.00
		<b>Total</b>	<b>16,000</b>					<b>4,000.00</b>	<b>32,974,800.00</b>	22,000.00	91,727,900.00
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	DAUS	7.85 Put	7,540	5.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.72 Call	7,540	5.0000	11.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	37.0000	37.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	56.0000	67.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	67.0000	67.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	111.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	88.0000	91.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	158.0000	164.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	75.0000	112.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	186.0000	116.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	129.0000	128.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	259.0000	270.0000	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>											
Sep 2012	ZAAD	Future	0	8.6226	8.7052	8.7035	8.6795	3,378	29,187,725.20		
Dec 2012	ZAAD	Future	12,240	8.6495	8.7167	8.7450	8.7410	336	2,938,668.60		
Mar 2013	ZAAD	Future	4,399	8.6877	8.7754	8.7800	8.7800	50	439,000.00		
Sep 2013	ZAAD	Future	2,150	8.7631	8.8514	0.0000	0.0000	0	0.00		
			<u>18,789</u>					<u>3,764.00</u>	<u>32,565,393.80</u>	<u>1,554,329.00</u>	<u>10,777,092,250.10</u>
	<b>Total</b>		<b>18,789</b>					<b>3,764.00</b>	<b>32,565,393.80</b>	<b>1,554,529.00</b>	<b>10,777,158,374.10</b>
<b>Future</b>											
Dec 2012	ZACA	Future	25	8.5263	8.5557	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>											
Sep 2012	ZAEU	Future	0	10.7853	10.8103	10.8495	10.7855	12,186	131,790,073.80		
Dec 2012	ZAEU	Future	61,746	10.9118	10.9173	10.9890	10.9680	1,255	13,789,827.00		
Mar 2013	ZAEU	Future	13,727	11.0582	11.0906	11.1385	11.1385	75	835,387.50		
Dec 2013	ZAEU	Future	435	11.3906	11.4290	0.0000	0.0000	0	0.00		
			<u>75,908</u>					<u>13,516.00</u>	<u>146,415,288.30</u>	<u>2,446,178.00</u>	<u>26,784,362,857.20</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	9.0520	10.3382	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	18.9320	21.1734	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	68.1213	73.7253	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	89.2087	95.6266	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	310.6845	318.6153	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	253.1179	266.2890	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	218.1937	230.7398	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	120.5676	129.9150	0.0000	0.0000	0	0.00		

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			35,465					0.00	0.00	592,829.00	153,542,100.64
	<b>Total</b>		<b>111,373</b>					<b>13,516.00</b>	<b>146,415,288.30</b>	3,039,007.00	26,937,904,957.84
<b>Future</b>											
Sep 2012	ZAFR	Future	0	8.8562	8.8936	0.0000	0.0000	25	222,875.00		
Dec 2012	ZAFR	Future	125	8.9794	8.9858	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.1057	9.1500	0.0000	0.0000	25	228,800.00		
			150					50.00	451,675.00	362,662.00	3,117,233,610.50
	<b>Total</b>		<b>150</b>					<b>50.00</b>	<b>451,675.00</b>	362,662.00	3,117,233,610.50
<b>Future</b>											
Sep 2012	ZAGB	Future	0	13.3284	13.3544	13.4175	13.3940	6,003	80,184,160.90		
Dec 2012	ZAGB	Future	7,844	13.4996	13.4716	13.5975	13.5640	1,130	15,330,481.50		
Mar 2013	ZAGB	Future	3,375	13.6611	13.6659	13.7390	13.7390	50	686,950.00		
			11,219					7,183.00	96,201,592.40	2,297,272.00	28,390,065,271.50
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	24.6746	27.0570	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	390.4177	411.3561	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	284.1372	279.9043	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	209.7514	209.4002	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	154.5796	156.6274	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	897.2384	893.7833	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	769.7248	770.8953	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	578.2988	579.0879	0.0000	0.0000	0	0.00		
			23,100					0.00	0.00	388,474.00	126,273,802.91
	<b>Total</b>		<b>34,319</b>					<b>7,183.00</b>	<b>96,201,592.40</b>	2,685,746.00	28,516,339,074.41
<b>Future</b>											
Sep 2012	ZAJY	Future	0	0.1040	0.1051	0.1055	0.1055	3,335	34,979,530.00		
Dec 2012	ZAJY	Future	20,211	0.1055	0.1062	0.0000	0.0000	20	213,000.00		
Mar 2013	ZAJY	Future	75	0.1069	0.1000	0.0000	0.0000	75	806,100.00		
			20,286					3,430.00	35,998,630.00	170,354.00	1,696,868,284.00
	<b>Total</b>		<b>20,286</b>					<b>3,430.00</b>	<b>35,998,630.00</b>	170,354.00	1,696,868,284.00
<b>Future</b>											
Sep 2012	ZAUM	Future	0	8.2010	8.2278	8.2770	8.2100	401	328,952,600.00		
Dec 2012	ZAUM	Future	1,388	8.3014	8.3033	8.3670	8.3670	5	4,183,500.00		
Mar 2013	ZAUM	Future	15	8.4051	8.4275	0.0000	0.0000	0	0.00		
			1,403					406.00	333,136,100.00	23,140.00	18,145,223,650.00
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	26457.9836	27201.1997	0.0000	0.0000	0	0.00		
			158					0.00	0.00	582.00	17,134,261.88
	<b>Total</b>		<b>1,561</b>					<b>406.00</b>	<b>333,136,100.00</b>	23,722.00	18,162,357,911.88

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<b>Future</b>											
Sep 2012	ZAUS	Future	0	8.2010	8.2278	8.2835	8.2035	203,393	1,670,744,700.30		
Dec 2012	ZAUS	Future	272,148	8.3014	8.3033	8.3994	8.3000	22,918	191,450,437.80		
Mar 2013	ZAUS	Future	28,168	8.4051	8.4275	8.4695	8.3862	250	2,115,148.00		
Jun 2013	ZAUS	Future	7,332	8.5019	8.5245	8.5775	8.4379	0	0.00		
Dec 2013	ZAUS	Future	542	8.6389	8.6676	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	2,570	8.7708	8.8273	0.0000	0.0000	0	0.00		
			<u>310,760</u>					<u>226,561.00</u>	<u>1,864,310,286.10</u>	<u>30,920,626.00</u>	<u>247,207,272,760.30</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	71.9740	74.1231	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	111.9668	115.2219	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	429.5564	435.0972	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	128.1564	131.7972	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	145.8528	149.8757	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	165.0842	169.4806	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	234.8982	240.2265	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	264.5798	272.0120	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	263.1798	268.7120	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	274.9961	280.5318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	293.1698	298.6992	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	391.5480	396.8942	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	164.7484	171.7570	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	43,500	140.7932	147.4994	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	619.7446	624.1313	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	90.5222	95.9517	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	789.1222	792.6517	0.0000	0.0000	200	147,400.00		
Dec 2012	ZAUS	9.01 Call	500	89.2462	94.6331	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	78.6690	83.6840	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	64.2143	68.6124	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	46.7573	50.2507	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	187.3895	185.8892	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	231.1178	228.9898	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	626.3168	617.6258	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	256.1547	268.6835	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	204.4857	214.3040	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	165.0937	172.6096	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	140.1401	146.1049	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	87.3298	89.7831	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	69.7386	71.0445	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	58.6669	59.2498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1256.8753	1342.1671	0.0000	0.0000	0	0.00		
			<u>219,360</u>					<u>200.00</u>	<u>147,400.00</u>	<u>3,944,721.00</u>	<u>1,740,728,753.28</u>

<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>
		<b>Total</b>	<b>530,120</b>				<b>226,761.00</b>	<b>1,864,457,686.10</b>	<b>34,865,347.00</b>	<b>248,948,001,513.58</b>
		<b>Grand Total</b>	<b>890,373</b>				<b>317,630.00</b>	<b>2,544,878,415.60</b>	<b>45,726,717</b>	<b>352,724,655,080.21</b>