



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.0449	0.0465	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>	11,120.00	1,287,696.00
<b>Future</b>												
	Sep 2012	CABF	Future	7,100	0.0061	0.0164	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>	7,100.00	584,330.00
<b>Future</b>												
	Sep 2012	CABG	Future	14,700	0.1602	0.1487	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>	14,700.00	1,571,430.00
<b>Future</b>												
	Sep 2012	CABH	Future	8,000	0.0017	0.0028	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>	8,000.00	244,800.00
<b>Future</b>												
	Sep 2012	CABI	Future	12,800	0.0198	0.0154	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>	12,800.00	1,665,280.00
<b>Future</b>												
	Sep 2012	CABJ	Future	4,800	0.0354	0.0670	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>	4,800.00	406,560.00
<b>Future</b>												
	Dec 2012	CABM	Future	7,000	0.0729	0.0957	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

**Option**

Sep 2012	DAUS	7.85 Put	7,540	16.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.72 Call	7,540	10.0000	16.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.85 Put	8,220	49.0000	52.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	55.0000	65.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	76.0000	77.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	104.0000	118.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	98.0000	100.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	147.0000	162.0000	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	0.0000	1.0000	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	140.0000	137.0000	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	243.0000	257.0000	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

**Future**

Sep 2012	ZAAD	Future	6,334	8.4500	8.5212	8.4760	8.4500	650	5,503,550.00		
Dec 2012	ZAAD	Future	11,594	8.4811	8.5251	0.0000	0.0000	1,500	12,788,700.00		
Mar 2013	ZAAD	Future	3,874	8.5165	8.5609	8.5253	8.5253	11	93,778.30		
Sep 2013	ZAAD	Future	2,150	8.5853	8.6299	0.0000	0.0000	0	0.00		
			23,952					2,161.00	18,386,028.30	1,537,110.00	10,628,062,790.00
	<b>Total</b>		<b>23,952</b>					<b>2,161.00</b>	<b>18,386,028.30</b>	1,537,310.00	10,628,128,914.00

**Future**

Dec 2012	ZACA	Future	25	8.4433	8.4547	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

**Future**

Sep 2012	ZAEU	Future	23,314	10.4343	10.5016	10.4940	10.4880	1,328	13,955,109.00		
Dec 2012	ZAEU	Future	58,861	10.5659	10.6000	10.6286	10.6040	5,526	58,687,076.80		
Mar 2013	ZAEU	Future	6,129	10.7064	10.7405	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.0235	11.0071	0.0000	0.0000	0	0.00		
			88,739					6,854.00	72,642,185.80	2,387,407.00	26,145,781,104.70

**Option**

Sep 2012	ZAEU	9.45 Put	10,200	0.0035	0.0265	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	0.1131	0.2771	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	0.5922	0.9120	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	8.9699	10.0675	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAEU	11.20 Call	21,300	0.1605	1.3373	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	0.1150	1.0786	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	15.0666	19.7920	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	153.9286	155.7793	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	193.9656	194.6915	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	534.6992	522.7742	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	139.2415	160.4405	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	119.0946	138.3983	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	67.4549	80.2475	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
	<b>Total</b>		<b>179,949</b>					<b>6,854.00</b>	<b>72,642,185.80</b>	<b>2,952,636.00</b>	<b>26,297,053,204.70</b>

**Future**

Sep 2012	ZAFR	Future	25	8.6314	8.6948	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.7444	8.7797	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>	<b>362,612.00</b>	<b>3,116,781,935.50</b>

**Future**

Sep 2012	ZAGB	Future	10,521	13.0580	13.1520	13.0945	13.0945	4	52,378.00		
Dec 2012	ZAGB	Future	3,952	13.2067	13.2594	13.2971	13.2950	2,914	38,769,585.00		
Mar 2013	ZAGB	Future	2,355	13.3623	13.4161	0.0000	0.0000	0	0.00		
			16,828					2,918.00	38,821,963.00	2,274,853.00	28,088,896,215.50

**Option**

Sep 2012	ZAGB	11.35 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.0914	0.1959	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	7.8677	23.9777	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	0.7113	3.0308	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	583.2529	555.2649	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	201.0862	223.6796	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	112.1048	128.7241	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1057.1220	1047.2873	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	641.4145	683.3365	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	474.9834	511.4910	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	<b>Total</b>		<b>100,528</b>					<b>2,918.00</b>	<b>38,821,963.00</b>	<b>2,641,127.00</b>	<b>28,213,404,018.40</b>

**Future**

Sep 2012	ZAJY	Future	3,433	0.1043	0.1051	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1056	0.1061	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>	<b>166,578.00</b>	<b>1,657,220,967.60</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2012	ZAUM	Future	796	8.1592	8.2082	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	842	8.2546	8.2775	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.3545	8.3774	0.0000	0.0000	0	0.00		
			<u>1,653</u>					<u>0.00</u>	<u>0.00</u>	<u>21,249.00</u>	<u>16,621,625,810.00</u>
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	215.6216	750.7761	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8,448,866.00</u>
		<b>Total</b>	<b>1,713</b>					<b>0.00</b>	<b>0.00</b>	<b>21,515.00</b>	<b>16,630,074,676.00</b>
<b>Future</b>											
Sep 2012	ZAUS	Future	235,019	8.1592	8.2082	8.2092	8.1650	4,221	34,629,251.50		
Dec 2012	ZAUS	Future	99,388	8.2546	8.2775	8.3180	8.2610	12,010	99,413,107.70		
Mar 2013	ZAUS	Future	21,554	8.3545	8.3774	8.4005	8.3700	503	4,219,445.60		
Jun 2013	ZAUS	Future	7,332	8.4446	8.4692	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5768	8.5610	0.0000	0.0000	0	0.00		
			<u>363,835</u>					<u>16,734.00</u>	<u>138,261,804.80</u>	<u>30,166,211.00</u>	<u>240,949,332,913.10</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1009.2009	1058.2124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0009	0.0124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	859.2153	908.2460	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.0510	0.1104	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.1114	0.2200	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.6079	0.9593	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	0.9574	1.4137	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	5.3782	6.0249	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	15.1784	15.4953	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	38.0124	35.4487	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	87.2294	71.7564	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	29.7415	56.6606	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	10.2291	24.5342	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	251.0291	216.3342	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	4.8354	13.4654	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	2.1562	7.5078	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	442.9562	399.3078	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	0.5565	2.8583	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	0.3538	2.0813	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	641.1538	593.8813	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	0.0646	0.6108	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	0.0330	0.3549	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	0.0176	0.2123	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	0.0098	0.1308	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	119.8885	120.0388	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAUS	8.00 Call	300	393.2071	416.1679	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	138.6071	138.6679	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	159.0055	158.9375	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	181.0772	180.8430	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	257.1269	256.1495	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	241.9905	261.8211	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	287.3905	284.3211	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	319.1297	315.5182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	422.3564	417.0416	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	151.5965	168.0257	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	658.4244	649.2936	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	85.8381	97.4877	0.0000	0.0000	2,500	265,000.00		
Dec 2012	ZAUS	9.00 Put	400	831.2381	819.9877	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	84.7049	96.2570	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	75.3088	86.0202	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	6,250	62.3989	71.8498	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	46.7084	54.4030	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	202.9785	199.1063	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	249.0388	244.9683	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	195.7901	206.5959	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	137.3411	144.9030	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	88.9904	93.4836	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	72.7332	75.9248	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	62.4421	64.7780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1224.1334	1112.8842	0.0000	0.0000	0	0.00		
			<u>354,651</u>					<u>2,500.00</u>	<u>265,000.00</u>	<u>3,732,221.00</u>	<u>1,718,422,451.33</u>
	<b>Total</b>		<b>718,486</b>					<b>19,234.00</b>	<b>138,526,804.80</b>	<b>33,898,432.00</b>	<b>242,667,755,364.43</b>

<b>Grand Total</b>	<b>1,202,974</b>							<b>31,167.00</b>	<b>268,376,981.90</b>	<b>44,330,290</b>	<b>343,654,676,704.53</b>
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------