



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-August-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	0.2819	0.2853	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	0.0168	0.0150	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	0.1695	0.2046	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	0.0322	0.0266	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	0.1425	0.1953	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	0.0857	0.0665	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	0.1074	0.0977	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>Option</b>											
Aug 2012	DAUS	7.72 Put	6,170	4.0000	7.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	32.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	21.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	99.0000	85.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	42.0000	51.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	171.0000	152.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	60.0000	71.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	230.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	75.0000	87.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	278.0000	253.0000	0.0000	0.0000	0	0.00		
			75,800					0.00	0.00	25,320.00	753,000.00
	<b>Total</b>		<b>75,800</b>					<b>0.00</b>	<b>0.00</b>	25,320.00	753,000.00
<b>Future</b>											
Sep 2012	ZAAD	Future	8,199	8.6468	8.5724	8.6360	8.6360	20	172,720.00		
Dec 2012	ZAAD	Future	10,094	8.6770	8.6021	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.7104	8.6352	0.0000	0.0000	0	0.00		
			22,083					20.00	172,720.00	1,527,588.00	10,545,624,251.20
	<b>Total</b>		<b>22,083</b>					<b>20.00</b>	<b>172,720.00</b>	1,527,788.00	10,545,690,375.20
<b>Future</b>											
Sep 2012	ZAEU	Future	25,553	10.1416	10.0984	0.0000	0.0000	1,000	10,114,900.00		
Dec 2012	ZAEU	Future	53,794	10.2707	10.2264	10.3000	10.3000	520	5,335,750.00		
Mar 2013	ZAEU	Future	75	10.4088	10.3645	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7060	10.6545	0.0000	0.0000	0	0.00		
			79,857					1,520.00	15,450,650.00	2,348,867.00	25,735,709,969.80
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	6.6631	8.5513	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	26.3275	34.6286	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	55.2143	68.9455	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	178.6188	208.5321	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	5.0463	4.4290	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	4.2908	3.7727	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	52.6244	60.3530	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	328.9025	356.4582	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	392.1703	421.6748	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	810.7889	848.0295	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	124.0373	117.4168	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	110.6252	104.7890	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.50 Call	100	71.9855	68.4078	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	565,229.00	151,272,100.00
		<b>Total</b>	<b>171,067</b>					<b>1,520.00</b>	<b>15,450,650.00</b>	2,914,096.00	25,886,982,069.80
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.4486	8.4104	0.0000	0.0000	0	0.00		
			<u>25</u>					0.00	0.00	362,487.00	3,115,668,185.50
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	362,487.00	3,115,668,185.50
<b>Future</b>											
Sep 2012	ZAGB	Future	12,377	12.9515	12.8477	12.9580	12.9115	63	815,156.00		
Dec 2012	ZAGB	Future	1,930	13.0978	12.9920	13.0800	13.0800	10	130,800.00		
Mar 2013	ZAGB	Future	2,356	13.2518	13.1443	13.2500	13.2500	15	198,750.00		
			<u>16,663</u>					88.00	1,144,706.00	2,258,871.00	27,875,608,333.70
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	1.0037	1.5443	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	13.2743	18.8386	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	55.3484	42.2873	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	17.6736	13.2426	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	706.5861	785.8790	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	218.0559	195.6794	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	131.5616	119.1434	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1184.9502	1241.0923	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	661.7263	613.8997	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	500.3185	460.8861	0.0000	0.0000	0	0.00		
			<u>83,700</u>					0.00	0.00	366,274.00	124,507,802.90
		<b>Total</b>	<b>100,363</b>					<b>88.00</b>	<b>1,144,706.00</b>	2,625,145.00	28,000,116,136.60
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1047	0.1040	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1060	0.1053	0.0000	0.0000	0	0.00		
			<u>23,453</u>					0.00	0.00	163,366.00	1,622,863,067.60
		<b>Total</b>	<b>23,453</b>					<b>0.00</b>	<b>0.00</b>	163,366.00	1,622,863,067.60
<b>Future</b>											
Sep 2012	ZAUM	Future	1,206	8.2554	8.1938	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.3507	8.2879	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4509	8.3876	0.0000	0.0000	0	0.00		
			<u>1,239</u>					0.00	0.00	18,881.00	14,632,967,820.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	5501.2091	4559.9856	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	266.00	8,448,866.00
		<b>Total</b>	<b>1,299</b>					<b>0.00</b>	<b>0.00</b>	19,147.00	14,641,416,686.00

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<b>Future</b>											
Sep 2012	ZAUS	Future	247,917	8.2554	8.1938	8.2615	8.2188	3,124	25,721,378.30		
Dec 2012	ZAUS	Future	72,953	8.3507	8.2879	8.3600	8.3500	1,480	12,308,965.00		
Mar 2013	ZAUS	Future	21,206	8.4509	8.3876	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	6,487	8.5437	8.4798	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6595	8.5899	0.0000	0.0000	0	0.00		
			<u>349,105</u>					<u>4,604.00</u>	<u>38,030,343.30</u>	<u>29,822,505.00</u>	<u>238,061,666,678.80</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1106.2686	1045.0522	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.8686	1.2522	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	957.1105	896.3204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	2.6927	4.0077	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	4.3790	6.5778	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	11.9225	17.0467	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	15.1692	21.4271	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	32.1040	45.4098	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	11,025	53.5380	72.2534	0.0000	0.0000	2,500	136,000.00		
Sep 2012	ZAUS	8.10 Put	2,000	83.8910	108.6863	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	124.3039	155.4594	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	149.5607	125.6105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	99.6795	83.1105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	244.2795	289.3105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	74.1130	61.5793	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	63.8531	52.9854	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	55.0121	45.5999	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	399.6121	451.7999	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	36.2099	30.4534	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	31.7617	26.7521	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	576.3617	632.9521	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	19.3259	16.3811	0.0000	0.0000	2,500	31,000.00		
Sep 2012	ZAUS	9.10 Call	24,360	15.3398	12.9927	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	12.2086	10.4238	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	9.8248	8.4593	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	123.6457	144.4236	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	492.7299	452.3848	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	8,540	142.0299	164.4848	0.0000	0.0000	2,500	387,500.00		
Dec 2012	ZAUS	8.05 Put	20,000	161.9340	186.0556	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	183.3493	209.1202	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	334.2984	303.5450	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	283.5984	315.6450	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	229.0227	207.5281	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	629.4364	675.1224	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>
Dec 2012	ZAUS	9.00 Call	25,000	143.7018	129.9159	0.0000	0.0000	2,500	320,000.00		
Dec 2012	ZAUS	9.10 Call	540	128.9828	116.5694	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	86.3416	78.0048	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	198.4798	219.8481	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	239.7568	266.9141	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	252.9491	235.6472	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	182.3019	169.4661	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	121.1814	112.4666	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	99.5427	92.5135	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	85.5792	79.6516	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1437.8607	1370.1977	0.0000	0.0000	0	0.00		
			<u>323,731</u>					<u>10,000.00</u>	<u>874,500.00</u>	<u>3,641,121.00</u>	<u>1,704,257,178.33</u>
	<b>Total</b>		<b>672,836</b>					<b>14,604.00</b>	<b>38,904,843.30</b>	<b>33,463,626.00</b>	<b>239,765,923,857.13</b>

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<b>Grand Total</b>	<b>1,132,446</b>	<b>16,232.00</b>	<b>55,672,919.30</b>	<b>43,663,405</b>	<b>337,714,422,676.73</b>
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