



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.1245	0.1939	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	0.0403	0.0255	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	0.1034	0.1599	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	0.0411	0.0277	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	0.0464	0.1005	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	0.1497	0.0947	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	0.1252	0.1069	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	DAAV	8.24 Call	7,000	113.1605	57.7059	0.0000	0.0000	7,000	672,000.00	
			7,000						7,000.00	672,000.00	14,000.00
		<b>Total</b>	<b>7,000</b>					<b>7,000.00</b>	<b>672,000.00</b>	14,000.00	1,130,500.00
<b>Option</b>											
	Aug 2012	DAUS	7.72 Put	6,170	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	25.0000	15.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	10.0000	15.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	111.0000	84.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	25.0000	35.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	190.0000	156.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	41.0000	54.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	254.0000	215.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	56.0000	71.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	306.0000	265.0000	0.0000	0.0000	0	0.00	
			75,800						0.00	0.00	25,320.00
		<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	8,179	8.7035	8.6494	8.6810	8.6810	1	8,681.00	
	Dec 2012	ZAAD	Future	10,094	8.7295	8.6760	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,801	8.7630	8.7099	8.7500	8.7500	11	96,250.00	
			22,074						12.00	104,931.00	1,528,281.00
		<b>Total</b>	<b>22,074</b>					<b>12.00</b>	<b>104,931.00</b>	1,528,481.00	10,551,685,853.70
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.4893	8.4493	0.0000	0.0000	0	0.00	
			25						0.00	0.00	21,235.00
		<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	23,732	10.4141	10.2941	10.4091	10.4091	2,831	29,358,871.50	
	Dec 2012	ZAEU	Future	53,794	10.5480	10.4280	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	250	10.6899	10.5711	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.9957	10.8783	0.0000	0.0000	0	0.00	
			78,211						2,831.00	29,358,871.50	2,352,348.00
											25,771,816,701.30
<b>Option</b>											
	Sep 2012	ZAEU	9.45 Put	10,200	1.7411	3.0078	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	5.8196	10.1564	0.0000	0.0000	0	0.00	

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Sep 2012	ZAEU	9.90 Put	33,360	10.9940	22.2727	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	54.6124	93.3970	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	6.7243	4.2896	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	5.5321	3.5307	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	29.6572	40.7654	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	196.9176	246.4488	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	240.7867	295.9143	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	589.8719	679.0589	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	176.3368	147.7067	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	155.5347	130.8913	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	98.4889	83.1211	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
	<b>Total</b>		<b>169,421</b>					<b>2,831.00</b>	<b>29,358,871.50</b>	<b>2,917,577.00</b>	<b>25,923,088,801.30</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.6734	8.5728	0.0000	0.0000	0	0.00		
			25					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>	<b>362,487.00</b>	<b>3,115,668,185.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	11,980	13.1947	13.0174	13.1950	13.1950	10	131,950.00		
Dec 2012	ZAGB	Future	1,980	13.3455	13.1675	13.3415	13.3415	5	66,707.50		
Mar 2013	ZAGB	Future	2,355	13.5026	13.3258	0.0000	0.0000	0	0.00		
			16,315					15.00	198,657.50	2,260,087.00	27,891,628,818.70
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	0.1649	0.4845	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	3.8413	7.6250	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	93.1492	55.4687	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	30.8108	16.3037	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	536.0590	651.4264	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	285.4853	229.7936	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	174.6692	137.5264	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1043.6821	1136.1617	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	763.0811	684.6101	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	582.5263	517.9485	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	<b>Total</b>		<b>100,015</b>					<b>15.00</b>	<b>198,657.50</b>	<b>2,626,361.00</b>	<b>28,016,136,621.60</b>
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1054	0.1039	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1068	0.1053	0.0000	0.0000	0	0.00		
			23,453					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>	<b>163,366.00</b>	<b>1,622,863,067.60</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>
<b>Future</b>											
Sep 2012	ZAUM	Future	1,240	8.3529	8.2491	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	77	8.4502	8.3462	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.5513	8.4482	0.0000	0.0000	0	0.00		
			<u>1,332</u>					<u>0.00</u>	<u>0.00</u>	<u>19,043.00</u>	<u>14,768,758,720.00</u>
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	5869.0250	4152.4736	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><u>1,392</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>19,309.00</u></b>	<b><u>14,777,207,586.00</u></b>
<b>Future</b>											
Sep 2012	ZAUS	Future	246,178	8.3529	8.2491	8.3650	8.2962	13,547	112,795,607.60		
Dec 2012	ZAUS	Future	74,899	8.4502	8.3462	8.4580	8.4099	6,512	54,809,401.90		
Mar 2013	ZAUS	Future	21,472	8.5513	8.4482	8.5500	8.5465	10	85,482.50		
Jun 2013	ZAUS	Future	6,492	8.6423	8.5406	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7613	8.6584	0.0000	0.0000	0	0.00		
			<u>349,583</u>					<u>20,069.00</u>	<u>167,690,492.00</u>	<u>29,897,890.00</u>	<u>238,689,274,526.80</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1203.1216	1099.4464	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.2216	0.3464	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1053.3614	949.8487	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.7581	1.2587	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	1.2538	2.2220	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	4.0297	7.2725	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	5.3571	9.6656	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	12.3079	23.3452	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	22.4251	42.3030	0.0000	0.0000	2,000	58,140.00		
Sep 2012	ZAUS	8.10 Put	2,000	40.8104	70.8187	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	68.6451	110.4804	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	183.5133	129.6088	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	114.3300	81.6898	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	161.4300	232.5898	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	82.1127	58.2832	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	69.4411	49.1918	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	58.6903	41.5247	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	305.7903	392.4247	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	35.4913	25.8585	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	30.5013	22.3090	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	477.6013	573.2090	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	17.2193	12.7967	0.0000	0.0000	2,000	44,000.00		
Sep 2012	ZAUS	9.10 Call	24,360	13.2289	9.9052	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	10.3195	7.5755	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.30 Call	250	7.9001	5.8647	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	92.7792	116.3832	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	555.5074	480.5218	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	10,790	105.3074	134.3218	0.0000	0.0000	2,000	270,000.00		
Dec 2012	ZAUS	8.05 Put	20,000	119.0369	153.8211	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	137.0386	174.8717	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	200.2703	247.1182	0.0000	0.0000	2,500	587,500.00		
Dec 2012	ZAUS	8.30 Call	3,000	374.5517	320.3206	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	224.3517	274.1206	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	251.4850	215.3249	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	544.9256	621.0835	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	153.3232	131.9546	0.0000	0.0000	2,000	287,680.00		
Dec 2012	ZAUS	9.10 Call	540	136.6182	117.8032	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	88.9898	77.3629	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	163.4866	193.6075	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	196.9001	234.4031	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	273.5438	245.9035	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	195.5821	176.6243	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	128.2333	117.1172	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	104.7062	96.1449	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	89.4432	82.6533	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1507.2191	1431.3720	0.0000	0.0000	0	0.00		
			<u>324,981</u>					<u>10,500.00</u>	<u>1,247,320.00</u>	<u>3,672,621.00</u>	<u>1,707,541,248.33</u>
	<b>Total</b>		<b>674,564</b>					<b>30,569.00</b>	<b>168,937,812.00</b>	<b>33,570,511.00</b>	<b>240,396,815,775.13</b>

<b>Grand Total</b>	<b>1,139,289</b>							<b>40,427.00</b>	<b>199,272,272.00</b>	<b>43,789,867</b>	<b>338,540,637,638.73</b>
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