



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.0655	0.0984	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	0.0636	0.0472	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	0.0692	0.1189	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	0.0509	0.0342	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	0.0208	0.0408	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	0.1978	0.1515	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	0.1384	0.1156	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	163.1042	79.9022	0.0000	0.0000	0	0.00	
			7,000					0.00	0.00	14,000.00	1,130,500.00
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	14,000.00	1,130,500.00
<b>Future</b>											
	Aug 2012	DAAW	Future	1,500	6.7989	6.7667	0.0000	0.0000	1,500	10,196,100.00	
			1,500					1,500.00	10,196,100.00	1,500.00	10,196,100.00
<b>Option</b>											
	Aug 2012	DAAW	6.77 Put	10,000	31.5122	48.9182	0.0000	0.0000	0	0.00	
	Aug 2012	DAAW	6.82 Put	5,000	55.2620	0.0000	0.0000	5,000	222,000.00		
			15,000					5,000.00	222,000.00	15,000.00	610,000.00
		<b>Total</b>	<b>16,500</b>					<b>6,500.00</b>	<b>10,418,100.00</b>	16,500.00	10,806,100.00
<b>Option</b>											
	Aug 2012	DAUS	7.72 Put	6,170	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	27.0000	15.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	7.0000	12.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	128.0000	95.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	21.0000	29.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	211.0000	171.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	34.0000	46.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	278.0000	234.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	47.0000	61.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	331.0000	285.0000	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	8,141	8.7398	8.7001	8.7425	8.2650	42	366,230.00	
	Dec 2012	ZAAD	Future	10,094	8.7687	8.7272	0.0000	0.0000	100	879,500.00	
	Mar 2013	ZAAD	Future	3,801	8.8038	8.7607	0.0000	0.0000	0	0.00	
			22,036					142.00	1,245,730.00	1,528,423.00	10,552,931,583.70
		<b>Total</b>	<b>22,036</b>					<b>142.00</b>	<b>1,245,730.00</b>	1,528,623.00	10,552,997,707.70
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.5616	8.4593	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

<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	ZAEU	Future	23,986	10.5383	10.4594	10.5317	10.5317	1	10,531.70		
Dec 2012	ZAEU	Future	54,594	10.6744	10.5933	10.6900	10.6774	905	9,652,447.00		
Mar 2013	ZAEU	Future	250	10.8176	10.7352	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1249	11.0382	0.0000	0.0000	0	0.00		
			<u>79,265</u>					<u>906.00</u>	<u>9,662,978.70</u>	<u>2,353,544.00</u>	<u>25,784,510,576.50</u>
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	1.1028	1.5447	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	3.1843	4.5007	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	5.5361	8.0878	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	27.1820	41.3379	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	9.5823	7.2036	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	7.9302	5.9692	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	25.0583	28.7025	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	153.0730	178.9990	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	189.5637	219.8116	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	496.7082	552.2426	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	207.0523	183.1168	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	181.6402	160.7139	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	111.4219	99.4974	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>565,229.00</u>	<u>151,272,100.00</u>
	<b>Total</b>		<b>170,475</b>					<b>906.00</b>	<b>9,662,978.70</b>	<b>2,918,773.00</b>	<b>25,935,782,676.50</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.7754	8.7121	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	25	8.8964	8.8311	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>362,512.00</u>	<u>3,115,887,185.50</u>
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>362,512.00</b>	<b>3,115,887,185.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	11,995	13.3097	13.2016	13.3190	13.3190	15	199,785.00		
Dec 2012	ZAGB	Future	1,955	13.4628	13.3518	13.5000	13.5000	30	405,000.00		
Mar 2013	ZAGB	Future	2,355	13.6215	13.5080	0.0000	0.0000	0	0.00		
			<u>16,305</u>					<u>45.00</u>	<u>604,785.00</u>	<u>2,260,132.00</u>	<u>27,892,233,603.70</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	0.0882	0.1698	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	2.3603	3.7552	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	118.7275	88.8934	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	36.5714	26.5392	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	457.6953	526.4253	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	317.1815	280.5046	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	189.0261	166.6174	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	970.0800	1029.5869	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.90 Call	200	804.4098	754.2421	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	614.7618	573.6716	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		<b>Total</b>	<b>100,005</b>					<b>45.00</b>	<b>604,785.00</b>	2,626,406.00	28,016,741,406.60
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1071	0.1060	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1084	0.1073	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>	163,366.00	1,622,863,067.60
<b>Future</b>											
Sep 2012	ZAUM	Future	1,240	8.4175	8.3114	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	77	8.5160	8.4078	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.6177	8.5083	0.0000	0.0000	0	0.00		
			1,332					0.00	0.00	19,043.00	14,768,758,720.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	6710.3620	4640.5690	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		<b>Total</b>	<b>1,392</b>					<b>0.00</b>	<b>0.00</b>	19,309.00	14,777,207,586.00
<b>Future</b>											
Sep 2012	ZAUS	Future	248,894	8.4175	8.3114	8.4436	8.3470	15,998	134,371,823.30		
Dec 2012	ZAUS	Future	76,889	8.5160	8.4078	8.5425	8.4800	4,639	39,454,508.00		
Mar 2013	ZAUS	Future	21,487	8.6177	8.5083	8.6285	8.6000	80	688,397.50		
Jun 2013	ZAUS	Future	6,492	8.7096	8.5983	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8290	8.7161	0.0000	0.0000	0	0.00		
			354,304					20,717.00	174,514,728.80	29,928,076.00	238,942,332,598.60
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1267.6359	1161.6681	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.1359	0.2681	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1117.7893	1011.9613	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.4822	0.9259	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.8084	1.6007	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	2.5797	5.0807	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	3.4629	6.7310	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	8.2065	15.2894	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	14.2856	28.4857	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	26.8174	49.4592	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	46.9377	80.3857	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	221.1015	155.8334	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	135.9303	95.2720	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	118.4303	183.8720	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.50 Call	2,000	96.1599	66.7353	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	80.4367	55.6832	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	67.1036	46.4057	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	249.6036	335.0057	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	38.5863	27.3560	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	32.0485	23.3291	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	414.5485	511.9291	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	16.9341	12.8070	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	12.5931	9.7173	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	9.5185	7.3105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	6.9135	5.4314	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	79.3691	101.2288	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	606.2805	522.2239	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	13,790	90.2805	114.4239	0.0000	0.0000	2,500	232,575.00		
Dec 2012	ZAUS	8.05 Put	20,000	102.2943	131.8128	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	115.4853	150.7332	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	171.7858	216.5821	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	409.5372	349.3007	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	193.5372	241.5007	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	2,500	294.9966	0.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	272.6718	232.7139	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	494.1303	571.6594	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	163.2658	140.6210	0.0000	0.0000	2,500	398,125.00		
Dec 2012	ZAUS	9.01 Call	500	161.2972	138.9635	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	144.8034	125.0851	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	92.5573	81.0453	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	145.0754	175.2315	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	175.2772	209.9954	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	286.1594	257.0026	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	202.5748	182.6893	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	130.7153	119.2225	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	106.0990	97.0597	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	90.0872	82.8530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1542.7474	1464.2824	0.0000	0.0000	0	0.00		
			<u>330,981</u>					<u>5,000.00</u>	<u>630,700.00</u>	<u>3,678,621.00</u>	<u>1,708,236,948.33</u>
	<b>Total</b>		<b>685,285</b>					<b>25,717.00</b>	<b>175,145,428.80</b>	<b>33,606,697.00</b>	<b>240,650,569,546.93</b>
	<b>Grand Total</b>		<b>1,167,541</b>					<b>33,310.00</b>	<b>197,077,022.50</b>	<b>43,843,961</b>	<b>338,819,960,900.73</b>