



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-August-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Sep 2012	CABE	Future	11,120	0.0300	0.0448	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>
			Total	11,120				0.00	0.00	11,120.00	1,287,696.00
Future											
	Sep 2012	CABF	Future	7,100	0.0789	0.0630	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>
			Total	7,100				0.00	0.00	7,100.00	584,330.00
Future											
	Sep 2012	CABG	Future	14,700	0.0348	0.0536	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>
			Total	14,700				0.00	0.00	14,700.00	1,571,430.00
Future											
	Sep 2012	CABH	Future	8,000	0.0672	0.0509	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>
			Total	8,000				0.00	0.00	8,000.00	244,800.00
Future											
	Sep 2012	CABI	Future	12,800	0.0033	0.0102	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>
			Total	12,800				0.00	0.00	12,800.00	1,665,280.00
Future											
	Sep 2012	CABJ	Future	4,800	0.2663	0.2187	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>
			Total	4,800				0.00	0.00	4,800.00	406,560.00
Future											
	Dec 2012	CABM	Future	7,000	0.1569	0.1423	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
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Future											
	Aug 2012 DAAW	Future	0	6.7745	6.7509	0.0000	0.0000	10,000	67,745,000.00		
			0					10,000.00	67,745,000.00	28,000.00	189,332,600.00
		Total	0					10,000.00	67,745,000.00	43,000.00	189,942,600.00
Option											
	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	22.0000	13.0000	0.0000	0.0000	0	0.00		
	Sep 2012 DAUS	7.72 Put	7,540	3.0000	5.0000	0.0000	0.0000	0	0.00		
	Sep 2012 DAUS	8.51 Call	7,540	153.0000	126.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	7.72 Put	8,220	13.0000	16.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	8.51 Call	8,220	246.0000	213.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	7.72 Put	8,440	26.0000	30.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.51 Call	8,440	316.0000	281.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	7.72 Put	7,530	37.0000	43.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	8.51 Call	7,530	370.0000	337.0000	0.0000	0.0000	0	0.00		
			75,800					0.00	0.00	25,320.00	753,000.00
		Total	75,800					0.00	0.00	25,320.00	753,000.00
Future											
	Sep 2012 ZAAD	Future	8,554	8.7512	8.7319	8.7620	8.7410	162	1,419,198.00		
	Dec 2012 ZAAD	Future	10,119	8.7825	8.7619	8.7490	8.6559	1,000	8,712,250.00		
	Mar 2013 ZAAD	Future	3,801	8.8190	8.7979	0.0000	0.0000	0	0.00		
			22,474					1,162.00	10,131,448.00	1,530,187.00	10,568,320,152.00
		Total	22,474					1,162.00	10,131,448.00	1,530,387.00	10,568,386,276.00
Future											
	Dec 2012 ZACA	Future	25	8.6406	8.6132	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21,235.00	151,431,045.70
		Total	25					0.00	0.00	21,235.00	151,431,045.70
Future											
	Sep 2012 ZAEU	Future	25,531	10.6201	10.5673	10.6580	10.5900	1,741	18,483,167.20		
	Dec 2012 ZAEU	Future	56,607	10.7567	10.7058	10.7770	10.6326	3,349	35,978,900.50		
	Mar 2013 ZAEU	Future	5,250	10.9012	10.8498	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	435	11.2148	11.1581	0.0000	0.0000	0	0.00		
			87,823					5,090.00	54,462,067.70	2,365,968.00	25,917,859,861.50
Option											
	Sep 2012 ZAEU	9.45 Put	10,200	0.3397	0.6239	0.0000	0.0000	0	0.00		
	Sep 2012 ZAEU	9.75 Put	1,625	1.5952	2.0794	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	9.90 Put	33,360	2.8745	3.8274	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	13.5951	19.1798	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	8.7115	6.5121	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	7.1096	5.3106	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	18.8728	22.6950	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	122.8001	139.2915	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	156.1429	174.0465	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	442.1103	470.1930	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	233.4923	211.3957	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	205.7673	185.0284	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	127.3141	111.9353	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
	Total		179,033					5,090.00	54,462,067.70	2,931,197.00	26,069,131,961.50
Future											
Sep 2012	ZAFR	Future	25	8.8430	8.8003	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9631	8.9225	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362,612.00	3,116,781,935.50
	Total		150					0.00	0.00	362,612.00	3,116,781,935.50
Future											
Sep 2012	ZAGB	Future	11,050	13.4324	13.3513	13.4460	13.3640	1,987	26,611,949.10		
Dec 2012	ZAGB	Future	2,055	13.5863	13.5075	13.5343	13.3843	1,000	13,482,020.00		
Mar 2013	ZAGB	Future	2,355	13.7478	13.6685	13.6870	13.6870	5	68,435.00		
			15,460					2,992.00	40,162,404.10	2,263,567.00	27,938,305,721.30
	Total							2,992.00	40,162,404.10	2,263,567.00	27,938,305,721.30
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0011	0.0268	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.7205	1.2478	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	135.8339	115.3898	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	34.0558	31.6639	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	387.0210	428.3538	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	361.1525	331.1956	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	215.6878	200.1355	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	916.3407	955.5006	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	872.7337	835.2615	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	672.6546	641.5909	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		99,160					2,992.00	40,162,404.10	2,629,841.00	28,062,813,524.20
Future											
Sep 2012	ZAJY	Future	3,433	0.1082	0.1072	0.1070	0.1070	1,310	14,009,000.00		
Dec 2012	ZAJY	Future	20,018	0.1096	0.1085	0.0000	0.0000	0	0.00		
			23,451					1,310.00	14,009,000.00	165,178.00	1,642,243,467.60
	Total							1,310.00	14,009,000.00	165,178.00	1,642,243,467.60

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			23,451					1,310.00	14,009,000.00	165,178.00	1,642,243,467.60
Future											
Sep 2012	ZAUM	Future	1,235	8.4981	8.4354	8.4850	8.4415	10	8,463,250.00		
Dec 2012	ZAUM	Future	392	8.5973	8.5357	8.5435	8.5435	55	47,126,750.00		
Mar 2013	ZAUM	Future	15	8.7006	8.6385	0.0000	0.0000	0	0.00		
			<u>1,642</u>					<u>65.00</u>	<u>55,590,000.00</u>	<u>19,978.00</u>	<u>15,561,040,270.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	7826.6405	6015.9157	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>
Total			1,702					65.00	55,590,000.00	20,244.00	15,569,489,136.00
Future											
Sep 2012	ZAUS	Future	249,023	8.4981	8.4354	8.5100	8.4340	15,503	131,579,014.10		
Dec 2012	ZAUS	Future	88,217	8.5973	8.5357	8.6100	8.4607	10,982	94,086,498.50		
Mar 2013	ZAUS	Future	21,470	8.7006	8.6385	8.6500	8.6405	505	4,363,500.00		
Jun 2013	ZAUS	Future	6,492	8.7937	8.7308	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.9180	8.8518	0.0000	0.0000	0	0.00		
			<u>365,744</u>					<u>26,990.00</u>	<u>230,029,012.60</u>	<u>29,994,936.00</u>	<u>239,510,227,132.80</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1348.1334	1285.4446	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0334	0.0446	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1198.1825	1135.5102	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.1512	0.2022	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.2778	0.3726	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	0.9562	1.3368	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.3140	1.8561	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	3.3753	4.8758	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	6.2541	9.0954	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	11.4315	17.7025	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	23.1467	34.1513	0.0000	0.0000	400	12,200.00		
Sep 2012	ZAUS	8.26 Call	300	271.9962	224.0092	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	171.7440	134.5264	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	73.6440	99.1264	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	115.2287	89.7051	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	78.2664	60.1592	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	180.1664	224.7592	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	42.7003	32.4916	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	34.7726	26.4271	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	336.6726	391.0271	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	15.6795	12.6215	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	11.0781	9.0565	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	7.9758	6.6276	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	ZAUS	9.30 Call	250	5.8546	4.9471	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	63.4098	72.1030	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	670.0942	618.2076	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	72.7942	82.5076	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	83.2052	94.0133	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	94.7041	106.6794	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	141.5818	160.7390	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	458.2234	417.4757	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	160.9234	181.7757	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	500	181.7436	204.3062	0.0000	0.0000	400	69,600.00		
Dec 2012	ZAUS	8.50 Put	4,750	252.9430	280.6160	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	304.7193	275.5173	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	437.1146	475.6565	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	181.1432	163.1658	0.0000	0.0000	2,500	442,500.00		
Dec 2012	ZAUS	9.01 Call	500	178.8547	161.1493	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	159.9188	144.2785	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	3,750	133.6254	120.6735	0.0000	0.0000	2,500	298,300.00		
Dec 2012	ZAUS	9.50 Call	300	100.6113	91.0950	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	126.0903	139.4590	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	153.4703	168.9699	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	309.0055	289.6357	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	217.9225	204.7541	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	139.3838	131.7427	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	113.1151	107.1317	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	95.6695	90.8677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1610.5545	1566.0526	0.0000	0.0000	0	0.00		
			<u>335,331</u>					<u>5,800.00</u>	<u>822,600.00</u>	<u>3,698,521.00</u>	<u>1,711,806,401.33</u>
	Total		701,075					32,790.00	230,851,612.60	33,693,457.00	241,222,033,534.13

Grand Total

1,168,390

53,409.00

472,951,532.40

43,970,691

340,635,660,558.83