



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.2853	0.2800	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>	<b>11,120.00</b>	<b>1,287,696.00</b>
<b>Future</b>											
	Sep 2012	CABF	Future	7,100	0.0150	0.0169	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>	<b>7,100.00</b>	<b>584,330.00</b>
<b>Future</b>											
	Sep 2012	CABG	Future	14,700	0.2046	0.2087	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>	<b>14,700.00</b>	<b>1,571,430.00</b>
<b>Future</b>											
	Sep 2012	CABH	Future	8,000	0.0266	0.0269	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>	<b>8,000.00</b>	<b>244,800.00</b>
<b>Future</b>											
	Sep 2012	CABI	Future	12,800	0.1953	0.1958	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>	<b>12,800.00</b>	<b>1,665,280.00</b>
<b>Future</b>											
	Sep 2012	CABJ	Future	4,800	0.0665	0.0686	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>	<b>4,800.00</b>	<b>406,560.00</b>
<b>Future</b>											
	Dec 2012	CABM	Future	7,000	0.0977	0.0969	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	7.0000	7.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	25.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	28.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	85.0000	88.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	51.0000	54.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	152.0000	156.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	71.0000	76.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	208.0000	212.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	87.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	253.0000	259.0000	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	8,219	8.5724	8.5822	8.5500	8.5500	20	171,000.00		
Dec 2012	ZAAD	Future	10,094	8.6021	8.6129	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.6352	8.6469	0.0000	0.0000	0	0.00		
			22,103					20.00	171,000.00	1,527,568.00	10,545,451,531.20
	<b>Total</b>		<b>22,103</b>					<b>20.00</b>	<b>171,000.00</b>	1,527,768.00	10,545,517,655.20
<b>Future</b>											
Sep 2012	ZAEU	Future	25,553	10.0984	10.1163	10.0980	10.0980	10	100,980.00		
Dec 2012	ZAEU	Future	53,294	10.2264	10.2453	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.3645	10.3834	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6545	10.6759	0.0000	0.0000	0	0.00		
			79,357					10.00	100,980.00	2,347,347.00	25,720,259,319.80
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	8.5513	8.5430	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	34.6286	33.8676	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	68.9455	66.7707	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	208.5321	201.2294	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	4.4290	5.5309	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	3.7727	4.7240	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	60.3530	58.3359	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	356.4582	348.0594	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	421.6748	412.4863	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	848.0295	834.7744	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	117.4168	122.7788	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	104.7890	109.6278	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	ZAEU	11.50 Call	100	68.4078	71.6114	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
		<b>Total</b>	<b>170,567</b>					<b>10.00</b>	<b>100,980.00</b>	2,912,576.00	25,871,531,419.80
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.4104	8.4273	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>	362,487.00	3,115,668,185.50
<b>Future</b>											
Sep 2012	ZAGB	Future	12,386	12.8477	12.8526	12.8650	12.8650	1	12,865.00		
Dec 2012	ZAGB	Future	1,940	12.9920	12.9972	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.1443	13.1487	0.0000	0.0000	0	0.00		
			16,682					1.00	12,865.00	2,258,783.00	27,874,463,627.70
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	1.5443	1.5116	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	18.8386	17.5576	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	42.2873	50.4005	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	13.2426	18.4485	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	785.8790	791.6115	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	195.6794	207.1452	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	119.1434	130.5866	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1241.0923	1248.5019	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	613.8997	625.4168	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	460.8861	471.4511	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		<b>Total</b>	<b>100,382</b>					<b>1.00</b>	<b>12,865.00</b>	2,625,057.00	27,998,971,430.60
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1040	0.1046	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1053	0.1059	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	1,206	8.1938	8.1901	8.1625	8.1570	80	65,256,000.00		
Dec 2012	ZAUM	Future	28	8.2879	8.2844	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3876	8.3837	0.0000	0.0000	0	0.00		
			1,239					80.00	65,256,000.00	18,881.00	14,632,967,820.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	4559.9856	4884.6362	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		<b>Total</b>	<b>1,299</b>					<b>80.00</b>	<b>65,256,000.00</b>	19,147.00	14,641,416,686.00

<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>
<b>Future</b>											
Sep 2012	ZAUS	Future	248,295	8.1938	8.1901	8.2020	8.1458	10,526	86,109,613.10		
Dec 2012	ZAUS	Future	71,523	8.2879	8.2844	8.2600	8.2575	300	2,479,250.00		
Mar 2013	ZAUS	Future	21,206	8.3876	8.3837	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	6,487	8.4798	8.4757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5899	8.5861	0.0000	0.0000	0	0.00		
			<u>348,053</u>					<u>10,826.00</u>	<u>88,588,863.10</u>	<u>29,817,901.00</u>	<u>238,023,636,335.50</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1045.0522	1041.4238	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.2522	1.3238	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	896.3204	892.7326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	4.0077	4.1568	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	6.5778	6.9153	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	17.0467	18.1952	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	21.4271	22.9028	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	45.4098	48.3671	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	72.2534	76.4772	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	108.6863	114.1915	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	155.4594	162.0781	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	125.6105	128.8430	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	83.1105	86.6414	0.0000	0.0000	3,000	213,000.00		
Sep 2012	ZAUS	8.40 Put	3,000	289.3105	296.5414	0.0000	0.0000	3,000	973,050.00		
Sep 2012	ZAUS	8.50 Call	2,000	61.5793	65.0417	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	52.9854	56.3537	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	45.5999	48.8464	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	451.7999	458.7464	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	30.4534	33.1317	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	26.7521	29.2475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	632.9521	639.1475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	16.3811	18.2352	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	12.9927	14.5634	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	10.4238	11.7557	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	8.4593	9.5918	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	144.4236	151.4946	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	452.3848	456.3055	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	164.4848	171.9055	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	186.0556	193.7977	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	209.1202	0.0000	0.0000	0.0000	3,000	676,950.00		
Dec 2012	ZAUS	8.30 Call	3,000	303.5450	308.9069	0.0000	0.0000	3,000	904,050.00		
Dec 2012	ZAUS	8.30 Put	6,000	315.6450	324.5069	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	207.5281	212.6713	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	675.1224	683.3015	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00	Call	25,000	129.9159	134.0415	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	116.5694	120.4138	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.50	Call	300	78.0048	80.8877	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.00	Put	1,500	219.8481	227.7131	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	266.9141	275.2878	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	235.6472	240.6986	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.55	Call	500	169.4661	173.7195	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.20	Call	500	112.4666	115.6592	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.55	Call	250	92.5135	95.2595	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.85	Call	250	79.6516	82.0708	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1370.1977	1407.5857	0.0000	0.0000	0	0.00	
				<u>320,631</u>							
	<b>Total</b>			<b>668,684</b>				<b>12,000.00</b>	<b>2,767,050.00</b>	<b>3,631,121.00</b>	<b>1,703,382,678.33</b>
								<b>22,826.00</b>	<b>91,355,913.10</b>	<b>33,449,022.00</b>	<b>239,727,019,013.83</b>

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<b>Grand Total</b>	<b>1,127,833</b>							<b>22,937.00</b>	<b>156,896,758.10</b>	<b>43,647,173</b>	<b>337,658,749,757.43</b>
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