



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.1939	0.1989	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>
			Total	11,120					0.00	0.00	11,120.00	1,287,696.00
Future												
	Sep 2012	CABF	Future	7,100	0.0255	0.0258	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>
			Total	7,100					0.00	0.00	7,100.00	584,330.00
Future												
	Sep 2012	CABG	Future	14,700	0.1599	0.1180	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>
			Total	14,700					0.00	0.00	14,700.00	1,571,430.00
Future												
	Sep 2012	CABH	Future	8,000	0.0277	0.0411	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>
			Total	8,000					0.00	0.00	8,000.00	244,800.00
Future												
	Sep 2012	CABI	Future	12,800	0.1005	0.0774	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>
			Total	12,800					0.00	0.00	12,800.00	1,665,280.00
Future												
	Sep 2012	CABJ	Future	4,800	0.0947	0.1178	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>
			Total	4,800					0.00	0.00	4,800.00	406,560.00
Future												
	Dec 2012	CABM	Future	7,000	0.1069	0.1190	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
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Option											
	Aug 2012	DAAV	8.24 Call	7,000	57.7059	0.0000	0.0000	0.0000	7,000	458,500.00	
			7,000						7,000.00	458,500.00	458,500.00
		Total	7,000					7,000.00	458,500.00	7,000.00	458,500.00
Option											
	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	15.0000	31.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	15.0000	11.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	84.0000	113.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	35.0000	28.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	156.0000	191.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	54.0000	46.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	215.0000	255.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	71.0000	60.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	265.0000	306.0000	0.0000	0.0000	0	0.00	
			75,800						0.00	0.00	25,320.00
		Total	75,800					0.00	0.00	25,320.00	753,000.00
Future											
	Sep 2012	ZAAD	Future	8,179	8.6494	8.6999	8.7040	8.6965	21	182,716.50	
	Dec 2012	ZAAD	Future	10,094	8.6760	8.7266	8.7472	8.7472	300	2,624,160.00	
	Mar 2013	ZAAD	Future	3,790	8.7099	8.7617	8.8165	8.7830	200	1,759,700.00	
			22,063						521.00	4,566,576.50	1,528,269.00
		Total	22,063						521.00	4,566,576.50	1,528,469.00
Future											
	Dec 2012	ZACA	Future	25	8.4493	8.5089	0.0000	0.0000	0	0.00	
			25						0.00	0.00	21,235.00
		Total	25						0.00	0.00	21,235.00
Future											
	Sep 2012	ZAEU	Future	25,753	10.2941	10.2891	10.2901	10.2901	100	1,028,510.00	
	Dec 2012	ZAEU	Future	53,794	10.4280	10.4231	10.4410	10.4408	50	522,050.00	
	Mar 2013	ZAEU	Future	250	10.5711	10.5671	10.6275	10.5970	250	2,650,775.00	
	Dec 2013	ZAEU	Future	435	10.8783	10.8773	0.0000	0.0000	0	0.00	
			80,232						400.00	4,201,335.00	2,349,517.00
											25,742,457,829.80
Option											
	Sep 2012	ZAEU	9.45 Put	10,200	3.0078	3.2841	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	10.1564	11.0846	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	22.2727	23.9989	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	93.3970	97.5858	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	4.2896	4.5585	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	3.5307	3.7621	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	40.7654	40.5950	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	246.4488	248.3278	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	295.9143	298.2480	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	679.0589	682.7881	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	147.7067	146.6112	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	130.8913	129.9345	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	83.1211	82.5535	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
	Total		171,442					400.00	4,201,335.00	2,914,746.00	25,893,729,929.80
Future											
Sep 2012	ZAFR	Future	25	8.5728	8.5704	0.0000	0.0000	0	0.00		
			25					0.00	0.00	362,487.00	3,115,668,185.50
	Total		25					0.00	0.00	362,487.00	3,115,668,185.50
Future											
Sep 2012	ZAGB	Future	11,980	13.0174	13.0957	13.0700	13.0190	15	195,919.00		
Dec 2012	ZAGB	Future	1,980	13.1675	13.2461	13.2389	13.1845	105	1,389,717.50		
Mar 2013	ZAGB	Future	2,355	13.3258	13.4058	13.4100	13.3922	100	1,340,250.00		
			16,315					220.00	2,925,886.50	2,260,072.00	27,891,430,161.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.4845	0.3706	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	7.6250	6.4872	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	55.4687	74.1724	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	16.3037	23.6853	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	651.4264	601.1140	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	229.7936	255.2482	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	137.5264	154.8203	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1136.1617	1099.9196	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	684.6101	725.6875	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	517.9485	552.5013	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,015					220.00	2,925,886.50	2,626,346.00	28,015,937,964.10
Future											
Sep 2012	ZAJY	Future	3,435	0.1039	0.1051	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1053	0.1064	0.0000	0.0000	0	0.00		
			23,453					0.00	0.00	163,366.00	1,622,863,067.60
	Total		23,453					0.00	0.00	163,366.00	1,622,863,067.60

<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>
Future											
Sep 2012	ZAUM	Future	1,240	8.2491	8.3388	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	77	8.3462	8.4368	8.4250	8.3935	82	68,842,450.00		
Mar 2013	ZAUM	Future	15	8.4482	8.5402	8.5495	8.5160	10	8,532,750.00		
			<u>1,332</u>					<u>92.00</u>	<u>77,375,200.00</u>	<u>19,043.00</u>	<u>14,768,758,720.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	4152.4736	6153.2620	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	1,392					92.00	77,375,200.00	19,309.00	14,777,207,586.00
Future											
Sep 2012	ZAUS	Future	249,598	8.2491	8.3388	8.3250	8.2470	9,148	75,814,974.20		
Dec 2012	ZAUS	Future	74,227	8.3462	8.4368	8.4180	8.3520	1,650	13,833,415.00		
Mar 2013	ZAUS	Future	21,462	8.4482	8.5402	8.5155	8.4880	1,095	9,305,092.50		
Jun 2013	ZAUS	Future	6,492	8.5406	8.6352	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6584	8.7530	0.0000	0.0000	0	0.00		
			<u>352,321</u>					<u>11,893.00</u>	<u>98,953,481.70</u>	<u>29,877,821.00</u>	<u>238,521,584,034.80</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1099.4464	1189.1050	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.3464	0.3050	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	949.8487	1039.4159	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	1.2587	0.9918	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	2.2220	1.6075	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	7.2725	5.2681	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	9.6656	7.0017	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	23.3452	15.8865	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	42.3030	28.1592	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	70.8187	49.3567	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	110.4804	80.2270	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	129.6088	182.7463	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	81.6898	116.4508	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	232.5898	177.6508	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	58.2832	84.8631	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	49.1918	72.2896	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	41.5247	61.5326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	392.4247	322.7326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	25.8585	37.9507	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	22.3090	32.7450	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	573.2090	493.9450	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	5,000	12.7967	18.6679	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	9.9052	14.3615	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	7.5755	11.1958	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	5.8647	8.6680	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	116.3832	99.9820	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	480.5218	550.0059	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	11,040	134.3218	113.2059	0.0000	0.0000	2,500	303,200.00		
Dec 2012	ZAUS	8.05 Put	20,000	153.8211	127.6462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	174.8717	146.2865	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	247.1182	0.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	320.3206	372.7222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	274.1206	235.9222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	215.3249	251.7888	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	621.0835	559.1741	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	27,500	131.9546	154.3859	0.0000	0.0000	2,500	351,350.00		
Dec 2012	ZAUS	9.10 Call	540	117.8032	137.7076	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	77.3629	89.9443	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	193.6075	170.3011	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	234.4031	204.1557	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	245.9035	273.3583	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	176.6243	196.1133	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	117.1172	129.2289	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	96.1449	105.8353	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	82.6533	90.6390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1431.3720	1505.2271	0.0000	0.0000	0	0.00		
			<u>325,231</u>					<u>5,000.00</u>	<u>654,550.00</u>	<u>3,662,121.00</u>	<u>1,706,293,928.33</u>
	Total		677,552					16,893.00	99,608,031.70	33,539,942.00	240,227,877,963.13

Grand Total	1,144,287							25,126.00	189,135,529.70	43,749,440	338,341,365,366.73
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------