



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0416	0.0606	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	0.0690	0.0575	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	0.0618	0.0631	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	0.0465	0.0475	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	0.0134	0.0185	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	0.2060	0.1894	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	0.1336	0.1390	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>Future</b>											
	Aug 2012	DAAV	Future	0	8.4090	8.3966	0.0000	0.0000	7,000	58,863,000.00	
				0					7,000.00	58,863,000.00	7,000.00
		<b>Total</b>	<b>0</b>					<b>7,000.00</b>	<b>58,863,000.00</b>	21,000.00	59,993,500.00
<b>Future</b>											
	Aug 2012	DAAW	Future	1,500	6.7733	6.7920	0.0000	0.0000	0	0.00	
				1,500					0.00	0.00	1,500.00
<b>Option</b>											
	Aug 2012	DAAW	6.77 Put	10,000	29.1902	25.7896	0.0000	0.0000	0	0.00	
	Aug 2012	DAAW	6.82 Put	5,000	59.2948	50.8149	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		<b>Total</b>	<b>16,500</b>					<b>0.00</b>	<b>0.00</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	16.0000	17.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	5.0000	5.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	121.0000	120.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	17.0000	17.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	210.0000	205.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	32.0000	31.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	277.0000	271.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	43.0000	44.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	329.0000	324.0000	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	8,565	8.7344	8.7269	8.7248	8.7248	75	654,360.00	
	Dec 2012	ZAAD	Future	10,094	8.7628	8.7547	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,801	8.7985	8.7909	0.0000	0.0000	0	0.00	
				22,460					75.00	654,360.00	1,528,998.00
		<b>Total</b>	<b>22,460</b>					<b>75.00</b>	<b>654,360.00</b>	1,529,198.00	10,558,018,478.00
<b>Future</b>											
	Dec 2012	ZACA	Future	25	8.6286	8.5824	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2012	ZAEU	Future	25,276	10.5855	10.5347	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	54,619	10.7225	10.6705	10.7186	10.6818	27	288,482.20		
Mar 2013	ZAEU	Future	5,250	10.8664	10.8137	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1743	11.1226	0.0000	0.0000	0	0.00		
			<u>85,580</u>					<u>27.00</u>	<u>288,482.20</u>	<u>2,359,881.00</u>	<u>25,852,741,345.70</u>
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	0.5737	0.8521	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	1.9165	2.5570	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	3.4124	4.5305	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	16.6522	23.8258	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	7.1938	6.6859	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	5.8901	5.5096	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	20.8129	23.4553	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	130.9136	150.1266	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	164.4369	186.5727	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	455.4598	494.4750	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	213.1196	201.0436	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	186.3349	175.8976	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	112.3357	106.7790	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>176,790</b>					<b>27.00</b>	<b>288,482.20</b>	<b>2,925,110.00</b>	<b>26,004,013,445.70</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.8156	8.7736	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9370	8.8948	0.0000	0.0000	100	894,750.00		
			<u>150</u>					<u>100.00</u>	<u>894,750.00</u>	<u>362,612.00</u>	<u>3,116,781,935.50</u>
	<b>Total</b>		<b>150</b>					<b>100.00</b>	<b>894,750.00</b>	<b>362,612.00</b>	<b>3,116,781,935.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	11,995	13.3298	13.2970	13.3440	13.3440	10	133,440.00		
Dec 2012	ZAGB	Future	1,955	13.4838	13.4502	13.4560	13.4560	20	269,120.00		
Mar 2013	ZAGB	Future	2,355	13.6446	13.6092	0.0000	0.0000	0	0.00		
			<u>16,305</u>					<u>30.00</u>	<u>402,560.00</u>	<u>2,260,165.00</u>	<u>27,892,676,197.20</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	0.0382	0.0550	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	1.5313	1.8538	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	110.2359	104.0927	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	29.9779	29.2359	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	436.3994	459.2250	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	315.9865	307.0342	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	186.5357	181.8156	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	950.9030	967.5560	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAGB	13.90 Call	200	807.5388	789.9993	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	616.2183	601.6016	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>30.00</b>	<b>402,560.00</b>	2,626,439.00	28,017,184,000.10
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1073	0.1070	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1086	0.1084	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	8.4230	8.4169	8.4160	8.4160	5	4,208,000.00		
Dec 2012	ZAUM	Future	77	8.5219	8.5155	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.6244	8.6177	0.0000	0.0000	0	0.00		
			1,332					5.00	4,208,000.00	19,048.00	14,772,966,720.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	5968.4675	5959.5306	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>5.00</b>	<b>4,208,000.00</b>	19,314.00	14,781,415,586.00
<b>Future</b>											
Sep 2012	ZAUS	Future	251,846	8.4230	8.4169	8.4642	8.4116	11,981	101,158,599.90		
Dec 2012	ZAUS	Future	83,075	8.5219	8.5155	8.5650	8.5175	11,009	94,223,389.50		
Mar 2013	ZAUS	Future	21,551	8.6244	8.6177	8.6580	8.6175	74	639,077.00		
Jun 2013	ZAUS	Future	6,492	8.7163	8.7106	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8375	8.8308	0.0000	0.0000	0	0.00		
			363,506					23,064.00	196,021,066.40	29,964,180.00	239,248,247,808.80
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1273.0533	1266.9646	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0533	0.0646	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1123.1319	1117.0546	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.2420	0.2777	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.4451	0.5007	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	1.5751	1.7621	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	2.1606	2.4171	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	5.4945	6.1226	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	10.0664	11.1502	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	20.3698	22.1814	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	38.0153	40.7630	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	216.2572	213.5296	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	128.6518	127.3605	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	105.6518	110.4605	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	8.50 Call	2,000	88.3684	87.8189	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	59.6847	59.5953	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	236.6847	242.6953	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	32.5800	32.7971	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	26.5875	26.8421	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	403.5875	409.9421	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	13.2470	13.5129	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	9.5999	9.8383	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	7.0881	7.2950	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	4.8486	5.0125	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	74.5870	74.7032	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	607.1337	600.8553	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	13,540	85.2337	85.3553	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	96.9942	97.1265	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	109.9454	110.0934	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	165.2394	165.6547	0.0000	0.0000	1,250	310,000.00		
Dec 2012	ZAUS	8.30 Call	3,000	408.5994	402.7247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	186.6994	187.2247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	287.2443	288.2904	0.0000	0.0000	3,750	1,182,500.00		
Dec 2012	ZAUS	8.60 Call	6,000	270.4662	265.4789	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	485.5951	487.7487	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	160.4760	156.9247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	158.5039	154.9837	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	142.0031	138.7655	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.23 Call	0	121.7074	0.0000	0.0000	0.0000	1,250	153,750.00		
Dec 2012	ZAUS	9.25 Call	1,250	118.9137	0.0000	0.0000	0.0000	1,250	147,500.00		
Dec 2012	ZAUS	9.50 Call	300	89.9507	87.7371	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	140.2028	139.9709	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	169.3289	169.2539	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	282.5961	279.1585	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	199.4608	197.1067	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	128.4668	127.1159	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	104.2685	103.2420	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	88.5660	87.7440	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1542.6641	1541.6243	0.0000	0.0000	0	0.00		
				333,731				7,500.00	1,793,750.00	3,691,621.00	1,710,662,158.33
	<b>Total</b>		<b>697,237</b>					<b>30,564.00</b>	<b>197,814,816.40</b>	<b>33,655,801.00</b>	<b>240,958,909,967.13</b>
	<b>Grand Total</b>		<b>1,179,332</b>					<b>37,801.00</b>	<b>263,125,968.60</b>	<b>43,907,115</b>	<b>339,265,961,203.93</b>