



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.1996	0.2461	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>
			<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	0.0281	0.0214	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>
			<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	0.1110	0.1671	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>
			<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	0.0473	0.0321	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>
			<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	0.0728	0.1216	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>
			<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	0.1260	0.0943	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>
			<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	0.1243	0.1060	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
	<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	2.0000	4.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	49.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	12.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	131.0000	95.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	28.0000	40.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	211.0000	167.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	44.0000	59.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	275.0000	226.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	58.0000	74.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	326.0000	274.0000	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	8,179	8.7037	8.6529	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	10,094	8.7298	8.6783	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.7650	8.7118	0.0000	0.0000	0	0.00		
			22,063					0.00	0.00	1,527,743.00	10,546,970,821.20
	<b>Total</b>		<b>22,063</b>					<b>0.00</b>	<b>0.00</b>	1,527,943.00	10,547,036,945.20
<b>Future</b>											
Sep 2012	ZAEU	Future	25,803	10.2906	10.2086	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	53,794	10.4240	10.3405	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.5675	10.4812	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8757	10.7846	0.0000	0.0000	0	0.00		
			80,107					0.00	0.00	2,349,117.00	25,738,256,494.80
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	3.4202	4.7869	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	10.9915	17.2070	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	24.2397	38.8766	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	100.7523	138.9326	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	5.8472	5.6992	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	4.9001	4.8413	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	34.1375	39.5759	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	246.8284	288.3006	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	298.2438	347.1874	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	685.4299	755.6740	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	150.1483	138.0644	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	133.4397	123.4585	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	85.6694	81.2597	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	565,229.00	151,272,100.00
		<b>Total</b>	<b>171,317</b>					<b>0.00</b>	<b>0.00</b>	2,914,346.00	25,889,528,594.80
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.5715	8.5039	0.0000	0.0000	0	0.00		
			<u>25</u>					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	12,017	13.1196	12.9915	13.1400	13.0320	650	8,537,761.00		
Dec 2012	ZAGB	Future	1,930	13.2694	13.1394	13.2900	13.2600	30	397,950.00		
Mar 2013	ZAGB	Future	2,361	13.4295	13.2956	13.4000	13.4000	5	67,000.00		
			<u>16,308</u>					685.00	9,002,711.00	2,259,562.00	27,884,689,099.70
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	0.4401	0.6985	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	6.6284	10.0794	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	85.5615	61.8874	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	29.6166	20.2398	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	589.0309	678.7123	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	265.7560	230.9216	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	163.4471	142.2295	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1094.2440	1155.2763	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	742.8957	674.4884	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	567.5836	510.0242	0.0000	0.0000	0	0.00		
			<u>83,700</u>					0.00	0.00	366,274.00	124,507,802.90
		<b>Total</b>	<b>100,008</b>					<b>685.00</b>	<b>9,002,711.00</b>	2,625,836.00	28,009,196,902.60
<b>Future</b>											
Sep 2012	ZAJY	Future	3,435	0.1053	0.1042	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1066	0.1055	0.0000	0.0000	0	0.00		
			<u>23,453</u>					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	8.3686	8.2544	0.0000	0.0000	30	25,081,800.00		
Dec 2012	ZAUM	Future	28	8.4664	8.3506	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.5701	8.4518	0.0000	0.0000	0	0.00		
			<u>1,273</u>					30.00	25,081,800.00	18,946.00	14,687,112,270.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	7619.2451	5211.0841	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	266.00	8,448,866.00
		<b>Total</b>	<b>1,333</b>					<b>30.00</b>	<b>25,081,800.00</b>	19,212.00	14,695,561,136.00

<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	252,917	8.3686	8.2544	8.3800	8.2840	14,093	117,129,333.40		
Dec 2012	ZAUS	Future	73,167	8.4664	8.3506	8.4650	8.3925	4,381	36,735,765.80		
Mar 2013	ZAUS	Future	21,236	8.5701	8.4518	8.5600	8.4880	80	680,885.00		
Jun 2013	ZAUS	Future	6,492	8.6653	8.5450	8.5890	8.5890	5	42,945.00		
Dec 2013	ZAUS	Future	542	8.7830	8.6613	0.0000	0.0000	0	0.00		
			<u>354,354</u>					<u>18,559.00</u>	<u>154,588,929.20</u>	<u>29,859,882.00</u>	<u>238,372,138,584.00</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1219.0294	1105.1302	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.4294	0.7302	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1069.4277	955.8454	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	1.2901	2.2880	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	2.0217	3.8015	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	6.1081	11.0029	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	7.9627	14.1764	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	17.1079	30.8566	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	29.1793	52.0045	0.0000	0.0000	3,500	151,515.00		
Sep 2012	ZAUS	8.10 Put	2,000	49.4341	82.1695	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	78.4781	122.5377	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	209.2617	146.8026	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	138.3023	96.6628	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	169.7023	242.2628	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	103.0182	71.0929	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	88.6550	60.8804	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	76.1925	52.1108	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	307.5925	397.7108	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	48.1707	33.6018	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	41.8318	29.2643	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	473.2318	574.8643	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	5,000	24.3019	17.2818	0.0000	0.0000	3,500	80,990.00		
Sep 2012	ZAUS	9.10 Call	24,360	18.8018	13.5076	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	14.7069	10.5966	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	11.5414	8.4065	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	97.1894	121.9966	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	576.3767	490.7242	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	8,540	109.9767	140.1242	0.0000	0.0000	3,500	560,000.00		
Dec 2012	ZAUS	8.05 Put	20,000	123.9410	159.7670	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	142.0480	180.9198	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	395.6781	330.7653	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	229.2781	280.1653	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	270.7167	224.7139	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	545.9097	625.0666	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00 Call	25,000	168.4051	139.3277	0.0000	0.0000	3,500	411,495.00		
Dec 2012	ZAUS	9.10 Call	540	150.6897	124.6894	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	99.4974	82.5849	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	166.0707	196.6374	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	198.9267	237.2825	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	287.9133	249.4897	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	207.4227	179.2988	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	137.2593	118.9070	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	112.6071	97.6620	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	96.5481	83.9817	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1525.0689	1434.6701	0.0000	0.0000	0	0.00		
			<u>317,731</u>					<u>14,000.00</u>	<u>1,204,000.00</u>	<u>3,657,121.00</u>	<u>1,705,639,378.33</u>
	<b>Total</b>		<b>672,085</b>					<b>32,559.00</b>	<b>155,792,929.20</b>	<b>33,517,003.00</b>	<b>240,077,777,962.33</b>

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<b>Grand Total</b>	<b>1,131,604</b>	<b>33,274.00</b>	<b>189,877,440.20</b>	<b>43,717,943</b>	<b>338,093,395,092.93</b>
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