



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.2263	0.2475	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	0.0330	0.0273	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	0.1630	0.1783	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	0.0406	0.0361	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	0.1792	0.1782	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	0.0927	0.0894	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	0.1119	0.1100	0.0000	0.0000	7,000	791,000.00		

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			7,000					7,000.00	791,000.00	7,000.00	791,000.00
		Total	7,000					7,000.00	791,000.00	7,000.00	791,000.00
Option											
	Aug 2012	DAAS	8.30 Call	4,000	19.2256	18.7103	0.0000	0.0000	3,000	55,800.00	
			4,000						3,000.00	55,800.00	10,000.00
		Total	4,000						3,000.00	55,800.00	10,000.00
Future											
	Aug 2012	DANZ	Future	3,000	6.7147	6.6700	0.0000	0.0000	3,000	20,122,500.00	
			3,000						3,000.00	20,122,500.00	13,000.00
Option											
	Aug 2012	DANZ	6.69 Put	15,000	41.5425	0.0000	0.0000	0.0000	15,000	714,999.00	
	Aug 2012	DANZ	6.71 Put	5,000	50.6942	0.0000	0.0000	0.0000	5,000	224,000.00	
			20,000						20,000.00	938,999.00	30,000.00
		Total	23,000						23,000.00	21,061,499.00	43,000.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	10.0000	12.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	78.0000	69.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	24.0000	28.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	147.0000	133.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	45.0000	49.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	218.0000	203.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	64.0000	70.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	278.0000	261.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	80.0000	85.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	327.0000	309.0000	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
Future											
	Sep 2012	ZAAD	Future	7,698	8.7083	8.6646	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	9,894	8.7423	8.6973	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.7787	8.7342	0.0000	0.0000	0	0.00	
			21,382						0.00	0.00	1,526,595.00
		Total	21,382						0.00	0.00	1,526,795.00
Future											
	Sep 2012	ZAEU	Future	25,842	10.2333	10.1896	0.0000	0.0000	235	2,401,700.00	
	Dec 2012	ZAEU	Future	52,964	10.3644	10.3195	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	75	10.5032	10.4580	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.7839	10.7368	0.0000	0.0000	0	0.00	

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			79,316					235.00	2,401,700.00	2,345,427.00	25,700,701,084.90
Option											
Sep 2012	ZAEU	9.45 Put	10,200	12.3495	12.9224	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.7480	38.2603	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	65.6157	68.8863	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	170.4655	181.0146	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	19.4308	15.8478	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	17.5940	13.8160	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	58.8541	60.1054	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	310.6661	322.3569	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	367.3542	383.1160	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	760.9973	787.9876	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	166.1015	149.0075	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	149.2051	133.6449	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	99.5257	88.8575	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,526					235.00	2,401,700.00	2,909,156.00	25,851,655,019.90
Future											
Sep 2012	ZAFR	Future	25	8.5200	8.4909	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	12,816	12.9684	12.9589	12.9645	12.9610	300	3,889,175.00		
Dec 2012	ZAGB	Future	1,605	13.1184	13.1079	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.2769	13.2655	0.0000	0.0000	0	0.00		
			16,777					300.00	3,889,175.00	2,256,619.00	27,846,300,889.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	3.0808	3.2375	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	25.5754	25.0471	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	100.7683	94.8094	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	46.3351	43.0947	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	734.7758	735.0591	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	265.7613	256.3473	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	173.4882	166.6330	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1206.0874	1211.4793	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	706.7942	701.1514	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	541.7051	536.9467	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,477					300.00	3,889,175.00	2,622,893.00	27,970,808,692.10
Future											

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Sep 2012	ZAJY	Future	3,435	0.1064	0.1060	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1077	0.1073	0.0000	0.0000	0	0.00		
			<u>23,453</u>					<u>0.00</u>	<u>0.00</u>	<u>156,941.00</u>	<u>1,555,195,610.10</u>
	Total		23,453					0.00	0.00	156,941.00	1,555,195,610.10
Future											
Sep 2012	ZAUM	Future	996	8.3153	8.2732	8.2880	8.2815	42	34,806,350.00		
Dec 2012	ZAUM	Future	28	8.4111	8.3680	8.3815	8.3815	5	4,190,750.00		
Mar 2013	ZAUM	Future	5	8.5122	8.4681	0.0000	0.0000	0	0.00		
			<u>1,029</u>					<u>47.00</u>	<u>38,997,100.00</u>	<u>18,646.00</u>	<u>14,438,168,570.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	9784.9294	8750.7498	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		1,089					47.00	38,997,100.00	18,912.00	14,446,617,436.00
Future											
Sep 2012	ZAUS	Future	239,441	8.3153	8.2732	8.3360	8.2720	14,395	119,467,602.20		
Dec 2012	ZAUS	Future	78,673	8.4111	8.3680	8.4130	8.3690	3,773	31,694,771.00		
Mar 2013	ZAUS	Future	20,787	8.5122	8.4681	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	3,934	8.6055	8.5612	8.5700	8.5700	90	771,300.00		
Dec 2013	ZAUS	Future	542	8.7079	8.6608	0.0000	0.0000	0	0.00		
			<u>343,377</u>					<u>18,258.00</u>	<u>151,933,673.20</u>	<u>29,690,444.00</u>	<u>236,970,604,447.80</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1167.0594	1125.2018	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.7594	2.0018	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1018.1380	976.4828	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	3.9392	4.6044	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	6.0828	7.1128	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	16.4704	18.9155	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	20.7354	23.7208	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	39.5676	46.4439	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	62.2732	71.9355	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	92.8081	105.6648	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	131.8489	148.1634	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	214.7734	191.5671	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	155.3709	139.0582	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	240.0709	265.8582	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	123.3959	110.3122	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	109.8918	98.2396	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	97.8493	87.5075	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	382.5493	414.3075	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	69.6002	62.8940	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	62.5027	56.6159	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	547.2027	583.4159	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	41.2797	37.8477	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	33.8990	31.3058	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	27.9299	25.8402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	23.0781	21.4840	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	127.3052	137.0530	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	553.3053	523.9647	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	142.2053	155.9647	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	161.3824	176.3105	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	278.1645	298.8127	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	274.4356	258.8000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	608.3318	639.1204	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	177.5645	167.7313	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	160.3658	151.5715	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	109.4651	103.6800	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	200.5357	212.9449	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	237.6914	254.7257	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	291.4518	279.0972	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	212.9395	204.2073	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	143.4590	138.0023	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	118.4672	114.2425	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	102.1708	98.7500	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1464.6252	1447.5369	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<i>0.00</i>	<i>0.00</i>	<i>3,591,121.00</i>	<i>1,699,491,628.33</i>
	Total		658,008					18,258.00	151,933,673.20	33,281,565.00	238,670,096,076.13

Grand Total	1,143,280							51,840.00	219,129,947.20	43,467,499	336,016,730,610.83
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