



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	0.2160	0.2263	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	0.0355	0.0330	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	0.1153	0.1630	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	0.0533	0.0406	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	0.1281	0.1792	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	0.1152	0.0927	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	0.1119	0.0000	0.0000	0	0.00		

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			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
Future											
	Aug 2012 DAAS	Future	0	8.3838	8.2656	0.0000	0.0000	4,000	33,610,800.00		
			0					4,000.00	33,610,800.00	4,000.00	33,610,800.00
		Total	0					4,000.00	33,610,800.00	14,000.00	34,054,600.10
Future											
	Aug 2012 DANZ	Future	2,000	6.7905	6.7147	0.0000	0.0000	5,000	33,719,500.00		
			2,000					5,000.00	33,719,500.00	18,000.00	119,312,500.00
Option											
	Aug 2012 DANZ	6.69 Put	15,000	17.8351	41.5425	0.0000	0.0000	0	0.00		
	Aug 2012 DANZ	6.71 Put	5,000	21.9104	50.6942	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	30,000.00	1,453,999.00
		Total	22,000					5,000.00	33,719,500.00	48,000.00	120,766,499.00
Option											
	Aug 2012 DAUS	7.72 Put	6,170	5.0000	10.0000	0.0000	0.0000	0	0.00		
	Aug 2012 DAUS	8.51 Call	6,170	115.0000	78.0000	0.0000	0.0000	0	0.00		
	Sep 2012 DAUS	7.72 Put	7,540	16.0000	24.0000	0.0000	0.0000	0	0.00		
	Sep 2012 DAUS	8.51 Call	7,540	187.0000	147.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	7.72 Put	8,220	30.0000	45.0000	0.0000	0.0000	0	0.00		
	Oct 2012 DAUS	8.51 Call	8,220	258.0000	218.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	7.72 Put	8,440	47.0000	64.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.51 Call	8,440	319.0000	278.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	7.72 Put	7,530	59.0000	80.0000	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	8.51 Call	7,530	370.0000	327.0000	0.0000	0.0000	0	0.00		
			75,800					0.00	0.00	25,320.00	753,000.00
		Total	75,800					0.00	0.00	25,320.00	753,000.00
Future											
	Sep 2012 ZAAD	Future	7,698	8.7943	8.7083	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	9,894	8.8284	8.7423	8.8000	8.8000	25	220,000.00		
	Mar 2013 ZAAD	Future	3,790	8.8670	8.7787	0.0000	0.0000	0	0.00		
			21,382					25.00	220,000.00	1,526,620.00	10,537,279,069.10
		Total	21,382					25.00	220,000.00	1,526,820.00	10,537,345,193.10
Future											
	Sep 2012 ZAEU	Future	26,192	10.2583	10.2333	10.3053	10.2525	490	5,037,665.00		
	Dec 2012 ZAEU	Future	52,964	10.3900	10.3644	0.0000	0.0000	0	0.00		
	Mar 2013 ZAEU	Future	75	10.5294	10.5032	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	435	10.8143	10.7839	0.0000	0.0000	0	0.00		

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			79,666					490.00	5,037,665.00	2,345,917.00	25,705,738,749.90
Option											
Sep 2012	ZAEU	9.45 Put	10,200	11.4265	12.3495	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	33.1175	36.7480	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	59.7126	65.6157	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	158.3589	170.4655	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	20.2133	19.4308	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	18.2515	17.5940	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	55.3748	58.8541	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	298.4391	310.6661	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	352.4665	367.3542	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	741.5171	760.9973	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	171.9147	166.1015	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	154.4603	149.2051	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	103.0907	99.5257	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,876					490.00	5,037,665.00	2,909,646.00	25,856,692,684.90
Future											
Sep 2012	ZAFR	Future	25	8.5382	8.5200	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	12,711	13.0827	12.9684	13.1265	13.0550	655	8,569,777.50		
Dec 2012	ZAGB	Future	1,405	13.2324	13.1184	13.2655	13.2625	250	3,316,225.00		
Mar 2013	ZAGB	Future	2,356	13.3903	13.2769	0.0000	0.0000	0	0.00		
			16,472					905.00	11,886,002.50	2,257,524.00	27,858,186,891.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.7925	3.0808	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	19.6142	25.5754	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	125.3896	100.7683	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	57.0134	46.3351	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	648.3978	734.7758	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	289.0032	265.7613	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	186.8212	173.4882	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1135.5695	1206.0874	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	746.1661	706.7942	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	573.0144	541.7051	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,172					905.00	11,886,002.50	2,623,798.00	27,982,694,694.60
Future											

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Sep 2012	ZAJY	Future	3,435	0.1078	0.1064	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1091	0.1077	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	1,096	8.4270	8.3153	8.3285	8.3285	105	88,514,250.00		
Dec 2012	ZAUM	Future	28	8.5237	8.4111	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.6253	8.5122	0.0000	0.0000	0	0.00		
			<u>1,129</u>					<u>105.00</u>	<u>88,514,250.00</u>	<u>18,751.00</u>	<u>14,526,682,820.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	12931.3955	9784.9294	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	1,189					105.00	88,514,250.00	19,017.00	14,535,131,686.00
Future											
Sep 2012	ZAUS	Future	241,485	8.4270	8.3153	8.4778	8.3000	11,267	94,522,936.40		
Dec 2012	ZAUS	Future	78,833	8.5237	8.4111	8.5720	8.4350	909	7,764,665.00		
Mar 2013	ZAUS	Future	20,840	8.6253	8.5122	8.5620	8.5620	53	453,786.00		
Jun 2013	ZAUS	Future	4,414	8.7191	8.6055	8.6625	8.6600	2,130	18,450,330.00		
Dec 2013	ZAUS	Future	542	8.8239	8.7079	0.0000	0.0000	0	0.00		
			<u>346,114</u>					<u>14,359.00</u>	<u>121,191,717.40</u>	<u>29,704,803.00</u>	<u>237,091,796,165.20</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1278.2963	1167.0594	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.2963	1.7594	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1129.0588	1018.1380	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	2.8258	3.9392	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	3.9073	6.0828	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	10.0346	16.4704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	12.8122	20.7354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	25.5022	39.5676	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	38.8843	62.2732	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	61.0382	92.8081	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	90.8475	131.8489	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	279.7140	214.7734	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	202.7945	155.3709	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	175.7945	240.0709	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	162.2420	123.3959	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	144.8952	109.8918	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	129.3140	97.8493	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	302.3140	382.5493	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	91.7583	69.6002	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	81.8527	62.5027	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	454.8527	547.2027	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	53.6279	41.2797	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	43.7965	33.8990	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	36.0127	27.9299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	29.7114	23.0781	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	97.4450	127.3052	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	633.4404	553.3053	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	109.7404	142.2053	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	123.1276	161.3824	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	221.3925	278.1645	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	312.4662	274.4356	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	525.6084	608.3318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	200.5296	177.5645	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	180.7101	160.3658	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	122.3528	109.4651	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	161.6952	200.5357	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	193.5879	237.6914	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	317.1773	291.4518	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	230.5848	212.9395	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	153.7838	143.4590	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	126.6856	118.4672	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	108.7678	102.1708	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1560.9302	1464.6252	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			660,745					14,359.00	121,191,717.40	33,295,924.00	238,791,287,793.53

Grand Total	1,141,162			24,884.00	294,179,934.90	43,492,383	336,310,910,545.73
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