



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.2555	0.2160	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	0.0225	0.0355	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	0.2044	0.1153	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	0.0295	0.0533	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	0.2545	0.1281	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	0.0669	0.1152	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	0.0984	0.1119	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	DAAT	8.30 Call	10,000	9.5782	0.0000	0.0000	0.0000	10,000	490,000.00	
			10,000						10,000.00	490,000.00	10,000.00
		Total	10,000						10,000.00	490,000.00	10,000.00
Future											
	Aug 2012	DANZ	Future	11,000	6.6767	6.7905	0.0000	0.0000	13,000	87,445,800.00	
			11,000						13,000.00	87,445,800.00	31,000.00
Option											
	Aug 2012	DANZ	6.69 Put	15,000	46.9136	17.8351	0.0000	0.0000	0	0.00	
	Aug 2012	DANZ	6.71 Put	5,000	58.8691	21.9104	0.0000	0.0000	0	0.00	
			20,000						0.00	0.00	30,000.00
		Total	31,000						13,000.00	87,445,800.00	61,000.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	16.0000	5.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	45.0000	115.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	34.0000	16.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	111.0000	187.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	58.0000	30.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	177.0000	258.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	80.0000	47.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	233.0000	319.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	96.0000	59.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	279.0000	370.0000	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	8.6253	8.7943	8.7175	8.7175	2	17,435.00	
	Dec 2012	ZAAD	Future	9,894	8.6569	8.8284	8.6570	8.6570	50	432,850.00	
	Mar 2013	ZAAD	Future	3,790	8.6910	8.8670	0.0000	0.0000	0	0.00	
			21,382						52.00	450,285.00	1,526,672.00
		Total	21,382						52.00	450,285.00	1,526,872.00
Future											
	Sep 2012	ZAEU	Future	26,053	10.1198	10.2583	10.1860	10.1860	141	1,436,902.40	
	Dec 2012	ZAEU	Future	52,964	10.2485	10.3900	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	75	10.3839	10.5294	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.6614	10.8143	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			79,527					141.00	1,436,902.40	2,346,058.00	25,707,175,652.30
Option											
Sep 2012	ZAEU	9.45 Put	10,200	16.0539	11.4265	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	50.2159	33.1175	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	87.4424	59.7126	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	222.4084	158.3589	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	8.8243	20.2133	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	7.6661	18.2515	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	64.8897	55.3748	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	359.1079	298.4391	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	422.4926	352.4665	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	838.5323	741.5171	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	129.2442	171.9147	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	115.1692	154.4603	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	74.3636	103.0907	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,737					141.00	1,436,902.40	2,909,787.00	25,858,129,587.30
Future											
Sep 2012	ZAFR	Future	25	8.4342	8.5382	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	12,636	12.7906	13.0827	12.9100	12.8040	138	1,777,014.50		
Dec 2012	ZAGB	Future	1,430	12.9371	13.2324	13.1400	13.0880	125	1,637,300.00		
Mar 2013	ZAGB	Future	2,356	13.0894	13.3903	0.0000	0.0000	0	0.00		
			16,422					263.00	3,414,314.50	2,257,787.00	27,861,601,206.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	4.3907	2.7925	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	36.6440	19.6142	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	65.9609	125.3896	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	29.1853	57.0134	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	861.6669	648.3978	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	218.2557	289.0032	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	143.7373	186.8212	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1303.4529	1135.5695	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	622.6097	746.1661	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	471.6995	573.0144	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,122					263.00	3,414,314.50	2,624,061.00	27,986,109,009.10
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAJY	Future	3,435	0.1044	0.1078	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1057	0.1091	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	8.2065	8.4270	8.2580	8.2580	5	4,129,000.00		
Dec 2012	ZAUM	Future	28	8.3009	8.5237	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3991	8.6253	0.0000	0.0000	0	0.00		
			<u>1,129</u>					<u>5.00</u>	<u>4,129,000.00</u>	<u>18,756.00</u>	<u>14,530,811,820.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	6974.0581	12931.3955	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					5.00	4,129,000.00	19,022.00	14,539,260,686.00
Future											
Sep 2012	ZAUS	Future	242,667	8.2065	8.4270	8.4086	8.2100	18,310	152,331,975.50		
Dec 2012	ZAUS	Future	78,663	8.3009	8.5237	8.4830	8.4090	825	6,900,312.50		
Mar 2013	ZAUS	Future	20,840	8.3991	8.6253	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	4,687	8.4898	8.7191	8.6055	8.6050	273	2,349,225.00		
Dec 2013	ZAUS	Future	542	8.5919	8.8239	0.0000	0.0000	0	0.00		
			<u>347,399</u>					<u>19,408.00</u>	<u>161,581,513.00</u>	<u>29,724,211.00</u>	<u>237,253,377,678.20</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1058.6436	1278.2963	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.1436	1.2963	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	910.1008	1129.0588	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	5.1378	2.8258	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	8.7897	3.9073	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	23.4182	10.0346	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	29.3375	12.8122	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	58.6598	25.5022	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	88.9462	38.8843	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	128.0825	61.0382	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	176.3275	90.8475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	158.6133	279.7140	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	113.2380	202.7945	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	306.7380	175.7945	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	88.8392	162.2420	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	78.6975	144.8952	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	69.7406	129.3140	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	463.2406	302.3140	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	49.8145	91.7583	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	44.6773	81.8527	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	8.80 Put	1,500	638.1773	454.8527	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	29.4619	53.6279	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	23.9792	43.7965	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	19.6617	36.0127	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	16.2456	29.7114	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	155.9563	97.4450	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	477.4622	633.4404	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	176.5622	109.7404	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	198.6149	123.1276	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	329.5530	221.3925	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	232.4400	312.4662	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	684.9548	525.6084	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	150.4573	200.5296	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	135.9909	180.7101	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	93.1669	122.3528	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	230.3328	161.6952	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	278.0829	193.5879	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	256.6181	317.1773	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	187.6014	230.5848	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	126.9098	153.7838	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	105.2512	126.6856	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	91.1538	108.7678	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1385.8091	1560.9302	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<u>0.00</u>	<u>0.00</u>	<u>3,591,121.00</u>	<u>1,699,491,628.33</u>
	Total		662,030					19,408.00	161,581,513.00	33,315,332.00	238,952,869,306.53

Grand Total	1,161,258			42,869.00	258,947,814.90	43,525,252	336,569,414,560.53
--------------------	------------------	--	--	------------------	-----------------------	-------------------	---------------------------