



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.2519	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	0.0232	0.0242	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	0.2125	0.2081	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	0.0288	0.0292	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	0.2363	0.2542	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	0.0677	0.0631	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	0.0950	0.0956	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
Option											
	Aug 2012	DAAU	8.16 Call	0	43.9918	54.7655	0.0000	0.0000	12,950	981,399.48	
				0					12,950.00	981,399.48	14 000.00
		Total	0						12,950.00	981,399.48	14 000.00
Future											
	Aug 2012	DANZ	Future	0	6.6822	6.6920	0.0000	0.0000	13,000	86,528,000.00	
				0					13,000.00	86,528,000.00	48 000.00
		Total	0						13,000.00	86,528,000.00	78 000.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	14.0000	13.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	34.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	37.0000	36.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	100.0000	104.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	61.0000	59.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	166.0000	170.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	82.0000	81.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	222.0000	226.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	99.0000	98.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	267.0000	273.0000	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	7,949	8.6181	8.6334	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	9,894	8.6504	8.6656	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.6846	8.6986	0.0000	0.0000	0	0.00	
				21,633					0.00	0.00	1 526 973.00
		Total	21,633						0.00	0.00	1 527 173.00
Future											
	Sep 2012	ZAEU	Future	25,803	10.1702	10.1711	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	Future	52,964	10.3014	10.3013	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	75	10.4399	10.4396	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.7264	10.7217	0.0000	0.0000	0	0.00	
				79,277					0.00	0.00	2 346 309.00
											25 709 720 489.80
Option											
	Sep 2012	ZAEU	9.45 Put	10,200	10.4237	11.4666	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	34.2007	36.5182	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	ZAEU	9.90 Put	33,360	63.7788	66.6892	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	180.0938	183.2718	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	7.5719	8.8142	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	6.5251	7.6129	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	52.9818	57.4518	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	320.8908	325.9074	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	382.0318	387.0236	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	790.0140	794.1731	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	133.2212	137.1992	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	118.4408	122.2463	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	75.8222	79.0232	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563 729.00	150 953 935.00
		Total	170,487					0.00	0.00	2 910 038.00	25 860 674 424.80
Future											
Sep 2012	ZAFR	Future	25	8.4701	8.4756	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	12,623	12.8076	12.7772	12.8310	12.8095	65	833,907.50		
Dec 2012	ZAGB	Future	1,440	12.9569	12.9247	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.1119	13.0795	0.0000	0.0000	0	0.00		
			16,419					65.00	833,907.50	2 257 894.00	27 862 973 811.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	3.2948	4.0645	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	28.9140	34.5612	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	57.5237	53.9782	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	23.6486	22.1284	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	832.9678	860.0548	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	208.9516	204.4837	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	134.3982	131.6779	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1281.4799	1302.2905	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	622.5767	611.9672	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	470.5910	462.2145	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
		Total	100,119					65.00	833,907.50	2 624 168.00	27 987 481 614.10
Future											
Sep 2012	ZAJY	Future	3,435	0.1041	0.1047	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1054	0.1061	0.0000	0.0000	0	0.00		
			23,453					0.00	0.00	156 941.00	1 555 195 610.10
		Total	23,453					0.00	0.00	156 941.00	1 555 195 610.10

<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>
Future											
Sep 2012	ZAUM	Future	1,096	8.1866	8.1950	8.2320	8.1830	10	8,207,500.00		
Dec 2012	ZAUM	Future	28	8.2825	8.2900	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3822	8.3896	0.0000	0.0000	0	0.00		
			<u>1,129</u>					<u>10.00</u>	<u>8,207,500.00</u>	<u>18 771.00</u>	<u>14 543 141 820.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	6010.8367	6331.2356	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		<u>1,189</u>					<u>10.00</u>	<u>8,207,500.00</u>	<u>19 037.00</u>	<u>14 551 590 686.00</u>
Future											
Sep 2012	ZAUS	Future	245,067	8.1866	8.1950	8.2400	8.1670	4,726	38,773,959.40		
Dec 2012	ZAUS	Future	78,593	8.2825	8.2900	8.3130	8.2685	2,928	24,392,420.20		
Mar 2013	ZAUS	Future	21,060	8.3822	8.3896	8.4185	8.3580	140	1,177,795.50		
Jun 2013	ZAUS	Future	4,687	8.4746	8.4812	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5817	8.5838	0.0000	0.0000	0	0.00		
			<u>349,949</u>					<u>7,794.00</u>	<u>64,344,175.10</u>	<u>29 744 280.00</u>	<u>237 418 726 028.70</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1038.7187	1047.1803	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.1187	2.1803	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	890.6262	899.1340	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	6.1548	6.3056	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	9.9789	10.1537	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	24.6700	24.8002	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.5179	30.5980	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	60.0925	59.7983	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	90.8903	90.1274	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	130.7477	129.3525	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	179.9621	177.8022	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	143.3425	149.0897	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	100.3735	104.9874	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	313.7735	309.9874	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	77.6484	81.5170	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	68.3044	71.8287	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	60.1084	63.3124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	473.5084	468.3124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	42.3189	44.7448	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	37.7917	40.0010	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	651.1917	645.0010	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	24.5595	26.0813	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	20.0179	21.3091	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	16.4655	17.5666	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.30 Call	250	13.6684	14.6119	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	159.3480	159.0212	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	462.7267	469.7316	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	180.2267	179.7316	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	202.5581	201.8834	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	334.9536	333.2425	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	221.5168	226.0182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	693.7300	689.9724	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	142.0180	145.1206	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	128.0834	130.9029	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	87.1797	89.1480	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	233.4556	233.1491	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	281.5320	280.9870	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	246.7672	250.8841	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	179.2737	182.4467	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	120.3327	122.5474	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	99.4760	101.3350	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	85.9417	87.5582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1396.0676	1395.5032	0.0000	0.0000	0	0.00		
			<u>314,631</u>					0.00	0.00	3 619 121.00	1 700 615 628.33
	Total		664,580					7,794.00	64,344,175.10	33 363 401.00	239 119 341 657.03

Grand Total	1,122,806	33,819.00	160 894 982.08	43,594,995	336,868,631,917.53
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