



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.2800	0.2816	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	0.0169	0.0125	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	0.2087	0.2415	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	0.0269	0.0225	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	0.1958	0.2641	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	0.0686	0.0546	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	0.0969	0.0857	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	DAUS	7.72 Put	6,170	7.0000	15.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	28.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	30.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	88.0000	79.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	54.0000	70.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	156.0000	143.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	76.0000	93.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	212.0000	197.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	93.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	259.0000	241.0000	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	8,199	8.5822	8.5480	8.5817	8.5817	250	2,145,425.00		
Dec 2012	ZAAD	Future	10,094	8.6129	8.5796	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.6469	8.6144	0.0000	0.0000	0	0.00		
			22,083					250.00	2,145,425.00	1,527,548.00	10,545,280,531.20
	Total		22,083					250.00	2,145,425.00	1,527,748.00	10,545,346,655.20
Future											
Sep 2012	ZAEU	Future	25,553	10.1163	10.0034	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	53,294	10.2453	10.1323	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.3834	10.2698	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6759	10.5584	0.0000	0.0000	0	0.00		
			79,357					0.00	0.00	2,347,337.00	25,720,158,339.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	8.5430	13.6644	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	33.8676	58.7787	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	66.7707	107.8224	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	201.2294	282.5547	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	5.5309	3.9680	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	4.7240	3.4165	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	58.3359	70.0496	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	348.0594	417.6392	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	412.4863	487.1900	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	834.7744	929.1042	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	122.7788	105.1935	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	109.6278	94.0001	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.50 Call	100	71.6114	60.9577	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	565,229.00	151,272,100.00
		Total	170,567					0.00	0.00	2,912,566.00	25,871,430,439.80
Future											
Sep 2012	ZAFR	Future	25	8.4273	8.3348	0.0000	0.0000	0	0.00		
			<u>25</u>					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	12,387	12.8526	12.7385	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	1,940	12.9972	12.8837	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.1487	13.0353	0.0000	0.0000	0	0.00		
			<u>16,683</u>					0.00	0.00	2,258,782.00	27,874,450,762.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	1.5116	2.8212	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	17.5576	30.2710	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	50.4005	40.7256	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	18.4485	15.1412	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	791.6115	881.2679	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	207.1452	186.4667	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	130.5866	118.5615	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1248.5019	1309.0937	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	625.4168	576.2980	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	471.4511	431.0677	0.0000	0.0000	0	0.00		
			<u>83,700</u>					0.00	0.00	366,274.00	124,507,802.90
		Total	100,383					0.00	0.00	2,625,056.00	27,998,958,565.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1046	0.1039	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1059	0.1052	0.0000	0.0000	6,425	67,667,457.50		
			<u>23,453</u>					6,425.00	67,667,457.50	163,366.00	1,622,863,067.60
		Total	23,453					6,425.00	67,667,457.50	163,366.00	1,622,863,067.60
Future											
Sep 2012	ZAUM	Future	1,126	8.1901	8.1225	8.1650	8.1650	10	8,165,000.00		
Dec 2012	ZAUM	Future	28	8.2844	8.2170	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3837	8.3159	0.0000	0.0000	0	0.00		
			<u>1,159</u>					10.00	8,165,000.00	18,801.00	14,567,711,820.00
Option											
Sep 2012	ZAUM	8.60 Call	60	4884.6362	4466.2596	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	266.00	8,448,866.00
		Total	1,219					10.00	8,165,000.00	19,067.00	14,576,160,686.00

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Future											
Sep 2012	ZAUS	Future	249,691	8.1901	8.1225	8.1930	8.1375	8,041	65,648,965.00		
Dec 2012	ZAUS	Future	71,523	8.2844	8.2170	8.2675	8.2345	9,616	79,267,730.00		
Mar 2013	ZAUS	Future	21,206	8.3837	8.3159	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	6,487	8.4757	8.4073	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5861	8.5150	0.0000	0.0000	0	0.00		
			<u>349,449</u>					<u>17,657.00</u>	<u>144,916,695.00</u>	<u>29,807,075.00</u>	<u>237,935,047,472.40</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1041.4238	974.7529	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.3238	2.2529	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	892.7326	826.9068	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	4.1568	7.1508	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	6.9153	11.4385	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	18.1952	27.8828	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	22.9028	36.0905	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	48.3671	71.8368	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	76.4772	106.5263	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	114.1915	150.8544	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	162.0781	210.2756	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	128.8430	112.7228	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	86.6414	76.4123	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	296.5414	353.9123	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	65.0417	57.7325	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	56.3537	50.7348	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	48.8464	44.6626	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	458.7464	522.1626	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	33.1317	30.8335	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	29.2475	27.3712	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	639.1475	704.8712	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	18.2352	17.4409	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	14.5634	14.1475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	11.7557	11.5957	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	9.5918	9.6023	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	151.4946	181.8473	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	456.3055	421.1479	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	171.9055	204.1479	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	193.7977	227.8800	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	324.5069	369.1951	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	212.6713	197.9447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	683.3015	740.2422	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	134.0415	126.4127	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	120.4138	113.8246	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.50 Call	300	80.8877	77.3861	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	227.7131	259.4952	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	275.2878	310.0795	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	240.6986	228.8287	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	173.7195	166.0814	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	115.6592	111.4046	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	95.2595	92.3104	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	82.0708	77.9688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1407.5857	1351.8238	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<u>0.00</u>	<u>0.00</u>	<u>3,619,121.00</u>	<u>1,700,615,628.33</u>
	Total		664,080					17,657.00	144,916,695.00	33,426,196.00	239,635,663,100.73

Grand Total	1,123,130	24,342.00	222,894,577.50	43,624,236	337,501,852,999.33
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