



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.1989	0.1996	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	0.0258	0.0281	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	0.1180	0.1110	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	0.0411	0.0473	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	0.0774	0.0728	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	0.1178	0.1260	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	0.1190	0.1243	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	1.0000	2.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	31.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	11.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	113.0000	131.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	28.0000	28.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	191.0000	211.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	46.0000	44.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	255.0000	275.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	60.0000	58.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	306.0000	326.0000	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	8,179	8.6999	8.7037	8.7050	8.7050	5	43,525.00		
Dec 2012	ZAAD	Future	10,094	8.7266	8.7298	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.7617	8.7650	0.0000	0.0000	0	0.00		
			22,063					5.00	43,525.00	1,527,748.00	10,547,014,346.20
	Total		22,063					5.00	43,525.00	1,527,948.00	10,547,080,470.20
Future											
Dec 2012	ZACA	Future	25	8.5089	8.5427	8.5130	8.5130	25	212,825.00		
			25					25.00	212,825.00	21,235.00	151,431,045.70
	Total		25					25.00	212,825.00	21,235.00	151,431,045.70
Future											
Sep 2012	ZAEU	Future	25,803	10.2891	10.2906	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	53,794	10.4231	10.4240	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.5671	10.5675	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8773	10.8757	0.0000	0.0000	0	0.00		
			80,107					0.00	0.00	2,349,117.00	25,738,256,494.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	3.2841	3.4202	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	11.0846	10.9915	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	23.9989	24.2397	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	97.5858	100.7523	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	4.5585	5.8472	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	3.7621	4.9001	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	40.5950	34.1375	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	10.30 Put	375	248.3278	246.8284	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	298.2480	298.2438	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	682.7881	685.4299	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	146.6112	150.1483	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	129.9345	133.4397	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	82.5535	85.6694	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
		Total	171,317					0.00	0.00	2,914,346.00	25,889,528,594.80
Future											
Sep 2012	ZAFR	Future	25	8.5704	8.5715	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	11,967	13.0957	13.1196	13.1200	13.0825	190	2,489,725.00		
Dec 2012	ZAGB	Future	2,030	13.2461	13.2694	13.2545	13.2545	100	1,325,450.00		
Mar 2013	ZAGB	Future	2,361	13.4058	13.4295	0.0000	0.0000	0	0.00		
			16,358					290.00	3,815,175.00	2,259,852.00	27,888,504,274.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.3706	0.4401	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	6.4872	6.6284	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	74.1724	85.5615	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	23.6853	29.6166	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	601.1140	589.0309	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	255.2482	265.7560	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	154.8203	163.4471	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1099.9196	1094.2440	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	725.6875	742.8957	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	552.5013	567.5836	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		Total	100,058					290.00	3,815,175.00	2,626,126.00	28,013,012,077.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1051	0.1053	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1064	0.1066	0.0000	0.0000	0	0.00		
			23,453					0.00	0.00	163,366.00	1,622,863,067.60
		Total	23,453					0.00	0.00	163,366.00	1,622,863,067.60
Future											
Sep 2012	ZAUM	Future	1,240	8.3388	8.3686	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.4368	8.4664	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.5402	8.5701	8.5425	8.5425	5	4,271,250.00		

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			1,273					5.00	4,271,250.00	18,951.00	14,691,383,520.00
Option	Sep 2012	ZAUM	8.60 Call	60	6153.2620	7619.2451	0.0000	0.0000	0	0.00	
			60					0.00	0.00	266.00	8,448,866.00
			Total	1,333				5.00	4,271,250.00	19,217.00	14,699,832,386.00
Future	Sep 2012	ZAUS	Future	252,013	8.3388	8.3686	8.3599	8.3255	5,531	46,152,214.10	
	Dec 2012	ZAUS	Future	73,077	8.4368	8.4664	8.4570	8.4250	505	4,254,390.00	
	Mar 2013	ZAUS	Future	21,246	8.5402	8.5701	8.5365	8.5365	10	85,365.00	
	Jun 2013	ZAUS	Future	6,492	8.6352	8.6653	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.7530	8.7830	0.0000	0.0000	0	0.00	
			353,370					6,046.00	50,491,969.10	29,865,928.00	238,422,630,553.10
Option	Sep 2012	ZAUS	7.15 Call	16,000	1189.1050	1219.0294	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	0.3050	0.4294	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	1039.4159	1069.4277	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.40 Put	8,000	0.9918	1.2901	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.50 Put	246	1.6075	2.0217	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	5.2681	6.1081	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.75 Put	44,100	7.0017	7.9627	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.90 Put	20,360	15.8865	17.1079	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.00 Put	7,525	28.1592	29.1793	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.10 Put	2,000	49.3567	49.4341	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.20 Put	600	80.2270	78.4781	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.26 Call	300	182.7463	209.2617	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.40 Call	3,000	116.4508	138.3023	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.40 Put	3,000	177.6508	169.7023	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.50 Call	2,000	84.8631	103.0182	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.55 Call	500	72.2896	88.6550	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Call	2,000	61.5326	76.1925	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Put	4,000	322.7326	307.5925	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.75 Call	25,100	37.9507	48.1707	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Call	250	32.7450	41.8318	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Put	1,500	493.9450	473.2318	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.00 Call	5,000	18.6679	24.3019	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.10 Call	24,360	14.3615	18.8018	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.20 Call	7,400	11.1958	14.7069	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.30 Call	250	8.6680	11.5414	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	99.9820	97.1894	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	550.0059	576.3767	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	8,540	113.2059	109.9767	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	127.6462	123.9410	0.0000	0.0000	0	0.00	

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Dec 2012	ZAUS	8.10 Put	3,000	146.2865	142.0480	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	372.7222	395.6781	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	235.9222	229.2781	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	251.7888	270.7167	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	559.1741	545.9097	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	154.3859	168.4051	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	137.7076	150.6897	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	89.9443	99.4974	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	170.3011	166.0707	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	204.1557	198.9267	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	273.3583	287.9133	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	196.1133	207.4227	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	129.2289	137.2593	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	105.8353	112.6071	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	90.6390	96.5481	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1505.2271	1525.0689	0.0000	0.0000	0	0.00		
			<u>317,731</u>					<u>0.00</u>	<u>0.00</u>	<u>3,657,121.00</u>	<u>1,705,639,378.33</u>
	Total		671,101					6,046.00	50,491,969.10	33,523,049.00	240,128,269,931.43

Grand Total	1,130,695							6,371.00	58,834,744.10	43,724,314	338,152,229,837.03
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