



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.0984	0.1245	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	0.0472	0.0403	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	0.1189	0.1034	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	0.0342	0.0411	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	0.0408	0.0464	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	0.1515	0.1497	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	0.1156	0.1252	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	DAAV	8.24 Call	7,000	79.9022	113.1605	0.0000	0.0000	0	0.00	
			7,000					0.00	0.00	14 000.00	1 130 500.00
		Total	7,000					0.00	0.00	14 000.00	1 130 500.00
Option											
	Aug 2012	DAAW	6.77 Put	10,000	48.9182	0.0000	0.0000	0.0000	10,000	388,000.00	
			10,000					10,000.00	388,000.00	10 000.00	388 000.00
		Total	10,000					10,000.00	388,000.00	10 000.00	388 000.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	15.0000	25.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	12.0000	10.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	95.0000	111.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	29.0000	25.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	171.0000	190.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	46.0000	41.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	234.0000	254.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	61.0000	56.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	285.0000	306.0000	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	8.7001	8.7035	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	10,094	8.7272	8.7295	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,801	8.7607	8.7630	0.0000	0.0000	0	0.00	
			22,074					0.00	0.00	1 528 281.00	10 551 685 853.70
		Total	22,074					0.00	0.00	1 528 481.00	10 551 751 977.70
Future											
	Dec 2012	ZACA	Future	25	8.4593	8.4893	0.0000	0.0000	0	0.00	
			25					0.00	0.00	21 235.00	151 431 045.70
		Total	25					0.00	0.00	21 235.00	151 431 045.70
Future											
	Sep 2012	ZAEU	Future	23,987	10.4594	10.4141	10.4400	10.3825	290	3,030,896.50	
	Dec 2012	ZAEU	Future	53,794	10.5933	10.5480	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	250	10.7352	10.6899	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2013	ZAEU	Future	435	11.0382	10.9957	0.0000	0.0000	0	0.00		
			<u>78,466</u>					<u>290.00</u>	<u>3,030,896.50</u>	<u>2 352 638.00</u>	<u>25 774 847 597.80</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	1.5447	1.7411	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	4.5007	5.8196	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	8.0878	10.9940	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	41.3379	54.6124	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	7.2036	6.7243	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	5.9692	5.5321	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	28.7025	29.6572	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	178.9990	196.9176	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	219.8116	240.7867	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	552.2426	589.8719	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	183.1168	176.3368	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	160.7139	155.5347	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	99.4974	98.4889	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>565 229.00</u>	<u>151 272 100.00</u>
		Total	169,676					290.00	3,030,896.50	2 917 867.00	25 926 119 697.80
Future											
Sep 2012	ZAFR	Future	25	8.7121	8.6734	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	25	8.8311	8.7929	0.0000	0.0000	25	219,000.00		
			<u>50</u>					<u>25.00</u>	<u>219,000.00</u>	<u>362 512.00</u>	<u>3 115 887 185.50</u>
		Total	50					25.00	219,000.00	362 512.00	3 115 887 185.50
Future											
Sep 2012	ZAGB	Future	11,980	13.2016	13.1947	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	1,980	13.3518	13.3455	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,355	13.5080	13.5026	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<u>0.00</u>	<u>0.00</u>	<u>2 260 087.00</u>	<u>27 891 628 818.70</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.1698	0.1649	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	3.7552	3.8413	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	88.8934	93.1492	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	26.5392	30.8108	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	526.4253	536.0590	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	280.5046	285.4853	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	166.6174	174.6692	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1029.5869	1043.6821	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	754.2421	763.0811	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	573.6716	582.5263	0.0000	0.0000	0	0.00		
			<u>83,700</u>					<u>0.00</u>	<u>0.00</u>	<u>366 274.00</u>	<u>124 507 802.90</u>
		Total	100,015					0.00	0.00	2 626 361.00	28 016 136 621.60

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Future											
Sep 2012	ZAJY	Future	3,435	0.1060	0.1054	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1073	0.1068	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	8.3114	8.3529	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	77	8.4078	8.4502	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.5083	8.5513	0.0000	0.0000	0	0.00		
			1,332					0.00	0.00	19 043.00	14 768 758 720.00
Option											
Sep 2012	ZAUM	8.60 Call	60	4640.5690	5869.0250	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8 448 866.00
		Total	1,392					0.00	0.00	19 309.00	14 777 207 586.00
Future											
Sep 2012	ZAUS	Future	248,930	8.3114	8.3529	8.3282	8.2584	9,269	76,860,393.00		
Dec 2012	ZAUS	Future	74,799	8.4078	8.4502	8.4150	8.4145	200	1,682,950.00		
Mar 2013	ZAUS	Future	21,472	8.5083	8.5513	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	6,492	8.5983	8.6423	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7161	8.7613	0.0000	0.0000	0	0.00		
			352,235					9,469.00	78,543,343.00	29 907 359.00	238 767 817 869.80
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1161.6681	1203.1216	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.2681	0.2216	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1011.9613	1053.3614	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.9259	0.7581	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	1.6007	1.2538	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	5.0807	4.0297	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	6.7310	5.3571	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	15.2894	12.3079	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	28.4857	22.4251	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	49.4592	40.8104	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	80.3857	68.6451	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	155.8334	183.5133	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	95.2720	114.3300	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	183.8720	161.4300	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	66.7353	82.1127	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	55.6832	69.4411	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	46.4057	58.6903	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	335.0057	305.7903	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	27.3560	35.4913	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Call	250	23.3291	30.5013	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	511.9291	477.6013	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	12.8070	17.2193	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	9.7173	13.2289	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	7.3105	10.3195	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	5.4314	7.9001	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	101.2288	92.7792	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	522.2239	555.5074	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	11,290	114.4239	105.3074	0.0000	0.0000	500	32,500.00		
Dec 2012	ZAUS	8.05 Put	20,000	131.8128	119.0369	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	150.7332	137.0386	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	216.5821	200.2703	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	349.3007	374.5517	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	241.5007	224.3517	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	232.7139	251.4850	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	571.6594	544.9256	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	140.6210	153.3232	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	138.9635	0.0000	0.0000	0.0000	500	32,500.00		
Dec 2012	ZAUS	9.10 Call	540	125.0851	136.6182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	81.0453	88.9898	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	175.2315	163.4866	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	209.9954	196.9001	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	257.0026	273.5438	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	182.6893	195.5821	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	119.2225	128.2333	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	97.0597	104.7062	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	82.8530	89.4432	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1464.2824	1507.2191	0.0000	0.0000	0	0.00		
			<u>325,981</u>					<u>1,000.00</u>	<u>65,000.00</u>	<u>3 673 621.00</u>	<u>1 707 606 248.33</u>
Total			678,216					10,469.00	78,608,343.00	33 580 980.00	240 475 424 118.13

Grand Total	1,153,221	20,784.00	82 246 239.50	43,810,651	338,622,883,878.23
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