



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.0283	0.0300	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	0.0848	0.0789	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	0.0494	0.0348	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	0.0518	0.0672	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	0.0056	0.0033	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	0.2441	0.2663	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	0.1454	0.1569	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											
	Sep 2012	DAAX	8.40 Call	7,000	88.0317	0.0000	0.0000	0.0000	7,000	602,000.00	
			7,000						7,000.00	602,000.00	7,000.00
		Total	7,000						7,000.00	602,000.00	7,000.00
Option											
	Sep 2012	DAUS	7.72 Put	0	4.0000	3.0000	0.0000	0.0000	7,540	7,540.00	
	Sep 2012	DAUS	7.85 Put	7,540	8.0000	0.0000	0.0000	0.0000	7,540	4,222,400.00	
	Sep 2012	DAUS	8.72 Call	7,540	68.0000	0.0000	0.0000	0.0000	7,540	4,222,400.00	
	Oct 2012	DAUS	7.85 Put	8,220	26.0000	0.0000	0.0000	0.0000	8,220	49,320.00	
	Oct 2012	DAUS	8.51 Call	0	217.0000	246.0000	0.0000	0.0000	8,220	8,220.00	
	Oct 2012	DAUS	8.72 Call	8,220	147.0000	0.0000	0.0000	0.0000	8,220	49,320.00	
	Nov 2012	DAUS	7.85 Put	8,440	44.0000	0.0000	0.0000	0.0000	8,440	33,760.00	
	Nov 2012	DAUS	8.51 Call	0	286.0000	316.0000	0.0000	0.0000	8,440	59,080.00	
	Nov 2012	DAUS	8.72 Call	8,440	211.0000	0.0000	0.0000	0.0000	8,440	33,760.00	
	Dec 2012	DAUS	7.72 Put	0	42.0000	37.0000	0.0000	0.0000	7,530	37,650.00	
	Dec 2012	DAUS	7.85 Put	7,530	61.0000	0.0000	0.0000	0.0000	7,530	37,650.00	
	Dec 2012	DAUS	8.51 Call	0	341.0000	370.0000	0.0000	0.0000	7,530	37,650.00	
	Dec 2012	DAUS	8.72 Call	7,530	263.0000	0.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	0.0000	0.0000	0.0000	0.0000	6,625	66,250.00	
	Jan 2013	DAUS	8.72 Call	6,625	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	93.0000	0.0000	0.0000	0.0000	6,245	62,450.00	
	Feb 2013	DAUS	8.72 Call	6,245	372.0000	0.0000	0.0000	0.0000	6,245	62,450.00	
			89,200						114,305.00	8,989,900.00	30,160.00
		Total	89,200						114,305.00	8,989,900.00	30,160.00
Future											
	Sep 2012	ZAAD	Future	8,657	8.7094	8.7512	8.7170	8.7070	112	976,194.00	
	Dec 2012	ZAAD	Future	10,119	8.7412	8.7825	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,885	8.7771	8.8190	0.0000	0.0000	84	732,480.00	
	Sep 2013	ZAAD	Future	2,150	8.8403	8.9000	8.7700	8.7700	2,150	18,855,500.00	
			24,811						2,346.00	20,564,174.00	1,532,533.00
		Total	24,811						2,346.00	20,564,174.00	1,532,733.00
Future											
	Dec 2012	ZACA	Future	25	8.6394	8.6406	0.0000	0.0000	0	0.00	
			25						0.00	0.00	21,235.00
		Total	25						0.00	0.00	21,235.00
Future											

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Sep 2012	ZAEU	Future	25,481	10.6329	10.6201	10.6046	10.5598	150	1,586,210.00		
Dec 2012	ZAEU	Future	57,179	10.7692	10.7567	10.8000	10.7010	572	6,162,658.60		
Mar 2013	ZAEU	Future	5,250	10.9134	10.9012	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2281	11.2148	0.0000	0.0000	0	0.00		
			<u>88,345</u>					<u>722.00</u>	<u>7,748,868.60</u>	<u>2,366,690.00</u>	<u>25,925,608,730.10</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.2141	0.3397	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	1.2427	1.5952	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	2.1887	2.8745	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	10.4690	13.5951	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	8.7608	8.7115	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	7.1996	7.1096	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	20.1690	18.8728	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	125.7512	122.8001	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	158.8316	156.1429	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	440.5942	442.1103	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	243.9270	233.4923	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	215.1170	205.7673	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	133.0013	127.3141	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		179,555					722.00	7,748,868.60	2,931,919.00	26,076,880,830.10
Future											
Sep 2012	ZAFR	Future	25	8.8629	8.8430	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9829	8.9631	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>362,612.00</u>	<u>3,116,781,935.50</u>
	Total		150					0.00	0.00	362,612.00	3,116,781,935.50
Future											
Sep 2012	ZAGB	Future	11,043	13.3932	13.4324	13.3790	13.3160	7	93,590.00		
Dec 2012	ZAGB	Future	2,055	13.5466	13.5863	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,355	13.7079	13.7478	0.0000	0.0000	0	0.00		
			<u>15,453</u>					<u>7.00</u>	<u>93,590.00</u>	<u>2,263,574.00</u>	<u>27,938,399,311.30</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0104	0.0011	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	0.6903	0.7205	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	123.1656	135.8339	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	31.5136	34.0558	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	408.6370	387.0210	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	347.6027	361.1525	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	208.3850	215.6878	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	946.1073	916.3407	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	863.9849	872.7337	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	14.40 Call	200	666.9379	672.6546	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		Total	99,153					7.00	93,590.00	2,629,848.00	28,062,907,114.20
Future											
Sep 2012	ZAJY	Future	3,433	0.1079	0.1082	0.1071	0.1070	700	7,491,000.00		
Dec 2012	ZAJY	Future	20,018	0.1092	0.1096	0.0000	0.0000	0	0.00		
			23,451					700.00	7,491,000.00	165,878.00	1,649,734,467.60
		Total	23,451					700.00	7,491,000.00	165,878.00	1,649,734,467.60
Future											
Sep 2012	ZAUM	Future	1,235	8.4421	8.4981	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	392	8.5407	8.5973	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.6437	8.7006	0.0000	0.0000	0	0.00		
			1,642					0.00	0.00	19,978.00	15,561,040,270.00
Option											
Sep 2012	ZAUM	8.60 Call	60	6044.9589	7826.6405	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,702					0.00	0.00	20,244.00	15,569,489,136.00
Future											
Sep 2012	ZAUS	Future	240,756	8.4421	8.4981	8.5000	8.4186	49,506	418,423,080.90		
Dec 2012	ZAUS	Future	86,393	8.5407	8.5973	8.6090	8.5130	8,291	70,797,227.00		
Mar 2013	ZAUS	Future	21,490	8.6437	8.7006	8.6800	8.6300	20	173,300.00		
Jun 2013	ZAUS	Future	7,332	8.7366	8.7937	8.7250	8.7225	840	7,328,180.00		
Dec 2013	ZAUS	Future	542	8.8632	8.9180	0.0000	0.0000	0	0.00		
			356,513					58,657.00	496,721,787.90	30,053,593.00	240,006,948,920.70
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1292.1313	1348.1334	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0313	0.0334	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1142.1799	1198.1825	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.1499	0.1512	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.2825	0.2778	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	1.0501	0.9562	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.4685	1.3140	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	3.9581	3.3753	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	7.5377	6.2541	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	15.2268	11.4315	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	30.6453	23.1467	0.0000	0.0000	200	6,500.00		
Sep 2012	ZAUS	8.26 Call	300	226.5967	271.9962	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	135.9532	171.7440	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	93.8532	73.6440	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	90.4789	115.2287	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60 Call	2,000	60.4496	78.2664	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	218.3496	180.1664	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	32.4704	42.7003	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	26.3674	34.7726	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	384.2674	336.6726	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	12.4155	15.6795	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	8.8301	11.0781	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	6.4043	7.9758	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	4.7378	5.8546	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	70.9567	63.4098	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	622.0824	670.0942	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	81.3824	72.7942	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	92.9207	83.2052	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	105.6302	94.7041	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	159.8387	141.5818	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	421.6410	458.2234	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	180.9410	160.9234	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	500	203.5416	181.7436	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	280.0684	252.9430	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	279.9542	304.7193	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	474.7277	437.1146	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	166.8504	181.1432	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	200	626.1504	583.8432	0.0000	0.0000	200	121,000.00		
Dec 2012	ZAUS	9.01 Call	500	164.8095	178.8547	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	147.7233	159.9188	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	3,750	123.7790	133.6254	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	93.6777	100.6113	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	139.9766	126.0903	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	169.7344	153.4703	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	296.0609	309.0055	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	210.4740	217.9225	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	136.3946	139.3838	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	111.2966	113.1151	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	94.6623	95.6695	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1591.5944	1610.5545	0.0000	0.0000	0	0.00		
			<u>335,531</u>					<u>400.00</u>	<u>127,500.00</u>	<u>3,698,921.00</u>	<u>1,711,933,901.33</u>
	Total		692,044					59,057.00	496,849,287.90	33,752,514.00	241,718,882,822.03
	Grand Total		1,182,611					184,137.00	542,338,820.50	44,139,828	341,177,389,379.33