



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.2772	0.2555	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	0.0191	0.0232	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	0.2083	0.2125	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	0.0296	0.0288	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	0.2199	0.2363	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	0.0703	0.0677	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	0.0966	0.0950	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	12.0000	14.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	33.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	34.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	102.0000	100.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	58.0000	61.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	170.0000	166.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	79.0000	82.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	226.0000	222.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	96.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	272.0000	267.0000	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	7,949	8.6310	8.6181	8.6575	8.6575	100	865,750.00		
Dec 2012	ZAAD	Future	9,894	8.6640	8.6504	8.7225	8.7225	25	216,237.50		
Mar 2013	ZAAD	Future	3,790	8.6990	8.6846	0.0000	0.0000	0	0.00		
			21,633					125.00	1,081,987.50	1 527 098.00	10 541 410 306.20
	Total		21,633					125.00	1,081,987.50	1 527 298.00	10 541 476 430.20
Future											
Sep 2012	ZAEU	Future	25,803	10.1310	10.1702	10.2000	10.1910	53	540,150.00		
Dec 2012	ZAEU	Future	52,964	10.2617	10.3014	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4007	10.4399	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6889	10.7264	0.0000	0.0000	0	0.00		
			79,277					53.00	540,150.00	2 346 362.00	25 710 260 639.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	9.6826	10.4237	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	34.7301	34.2007	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	67.2377	63.7788	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	194.9450	180.0938	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	4.8807	7.5719	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	4.2106	6.5251	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	56.3398	52.9818	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	341.8883	320.8908	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	404.9575	382.0318	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	821.2043	790.0140	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	125.2096	133.2212	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	111.3391	118.4408	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.50 Call	100	71.3010	75.8222	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	563 729.00	150 953 935.00
		Total	170,487					53.00	540,150.00	2 910 091.00	25 861 214 574.80
Future											
Sep 2012	ZAFR	Future	25	8.4363	8.4701	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	12,622	12.8311	12.8076	12.9200	12.8555	3	38,670.50		
Dec 2012	ZAGB	Future	1,940	12.9788	12.9569	13.0360	13.0360	500	6,518,000.00		
Mar 2013	ZAGB	Future	2,356	13.1332	13.1119	0.0000	0.0000	0	0.00		
			<u>16,918</u>					503.00	6,556,670.50	2 258 397.00	27 869 530 481.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.4298	3.2948	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	23.9657	28.9140	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	60.0502	57.5237	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	24.6063	23.6486	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	820.8268	832.9678	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	218.1980	208.9516	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	141.8347	134.3982	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1273.1104	1281.4799	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	634.7812	622.5767	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	480.9983	470.5910	0.0000	0.0000	0	0.00		
			<u>83,700</u>					0.00	0.00	366 274.00	124 507 802.90
		Total	100,618					503.00	6,556,670.50	2 624 671.00	27 994 038 284.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1046	0.1041	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1059	0.1054	0.0000	0.0000	0	0.00		
			<u>23,453</u>					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
Future											
Sep 2012	ZAUM	Future	1,096	8.1954	8.1866	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.2914	8.2825	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3918	8.3822	0.0000	0.0000	0	0.00		
			<u>1,129</u>					0.00	0.00	18 771.00	14 543 141 820.00
Option											
Sep 2012	ZAUM	8.60 Call	60	6123.5748	6010.8367	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	266.00	8 448 866.00
		Total	1,189					0.00	0.00	19 037.00	14 551 590 686.00

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Future											
Sep 2012	ZAUS	Future	241,958	8.1954	8.1866	8.2700	8.1992	14,430	118,792,686.50		
Dec 2012	ZAUS	Future	79,748	8.2914	8.2825	8.3700	8.3265	1,400	11,674,703.40		
Mar 2013	ZAUS	Future	21,060	8.3918	8.3822	8.4400	8.4010	241	2,028,346.00		
Jun 2013	ZAUS	Future	4,687	8.4846	8.4746	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5921	8.5817	0.0000	0.0000	0	0.00		
			<u>347,995</u>					<u>16,071.00</u>	<u>132,495,735.90</u>	<u>29 760 351.00</u>	<u>237 551 221 764.60</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1047.1596	1038.7187	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.7596	2.1187	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	898.7953	890.6262	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	5.2475	6.1548	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	8.6978	9.9789	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	22.3328	24.6700	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	27.8537	30.5179	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	56.2887	60.0925	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	86.3392	90.8903	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	125.5360	130.7477	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	174.1930	179.9621	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	145.9598	143.3425	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	102.2197	100.3735	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	306.8197	313.7735	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	79.0881	77.6484	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	69.5768	68.3044	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	61.2357	60.1084	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	465.8357	473.5084	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	43.0475	42.3189	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	38.4220	37.7917	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	643.0220	651.1917	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	24.9111	24.5595	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	20.2523	20.0179	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	16.6126	16.4655	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	13.7514	13.6684	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	156.6082	159.3480	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	468.7739	462.7267	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	177.3739	180.2267	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	199.5963	202.5581	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	331.5189	334.9536	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	225.9951	221.5168	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	688.6918	693.7300	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	145.3080	142.0180	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	131.1234	128.0834	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.50 Call	300	89.3937	87.1797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	232.3035	233.4556	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	280.1768	281.5320	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	252.2115	246.7672	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	183.5124	179.2737	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	123.2946	120.3327	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	101.9325	99.4760	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	88.0528	85.9417	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1397.6609	1396.0676	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		662,626					16,071.00	132,495,735.90	33 379 472.00	239 251 837 392.93

Grand Total	1,121,351							16,752.00	140 674 543.90	43,581,747	337,007,852,462.43
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