



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.2461	0.2819	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	0.0214	0.0168	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	0.1671	0.1695	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	0.0321	0.0322	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	0.1216	0.1425	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	0.0943	0.0857	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	0.1060	0.1074	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	4.0000	4.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	29.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	19.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	95.0000	99.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	40.0000	42.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	167.0000	171.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	59.0000	60.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	226.0000	230.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	74.0000	75.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	274.0000	278.0000	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	8.6529	8.6468	8.6900	8.6840	155	1,346,570.00		
Dec 2012	ZAAD	Future	10,094	8.6783	8.6770	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.7118	8.7104	0.0000	0.0000	0	0.00		
			22,063					155.00	1,346,570.00	1,527,743.00	10,546,970,821.20
	Total		22,063					155.00	1,346,570.00	1,527,943.00	10,547,036,945.20
Future											
Sep 2012	ZAEU	Future	25,803	10.2086	10.1416	0.0000	0.0000	250	2,546,525.00		
Dec 2012	ZAEU	Future	53,794	10.3405	10.2707	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4812	10.4088	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7846	10.7060	0.0000	0.0000	0	0.00		
			80,107					250.00	2,546,525.00	2,349,117.00	25,738,256,494.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	4.7869	6.6631	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	17.2070	26.3275	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	38.8766	55.2143	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	138.9326	178.6188	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	5.6992	5.0463	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	4.8413	4.2908	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	39.5759	52.6244	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	288.3006	328.9025	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	347.1874	392.1703	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	755.6740	810.7889	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	138.0644	124.0373	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	123.4585	110.6252	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.50 Call	100	81.2597	71.9855	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	565,229.00	151,272,100.00
		Total	171,317					250.00	2,546,525.00	2,914,346.00	25,889,528,594.80
Future											
Sep 2012	ZAFR	Future	25	8.5039	8.4486	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	12,376	12.9915	12.9515	13.0110	13.0000	6	78,055.00		
Dec 2012	ZAGB	Future	1,930	13.1394	13.0978	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.2956	13.2518	0.0000	0.0000	0	0.00		
			<u>16,662</u>					6.00	78,055.00	2,258,877.00	27,875,686,388.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.6985	1.0037	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	10.0794	13.2743	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	61.8874	55.3484	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	20.2398	17.6736	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	678.7123	706.5861	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	230.9216	218.0559	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	142.2295	131.5616	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1155.2763	1184.9502	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	674.4884	661.7263	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	510.0242	500.3185	0.0000	0.0000	0	0.00		
			<u>83,700</u>					0.00	0.00	366,274.00	124,507,802.90
		Total	100,362					6.00	78,055.00	2,625,151.00	28,000,194,191.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1042	0.1047	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1055	0.1060	0.0000	0.0000	0	0.00		
			<u>23,453</u>					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	1,210	8.2544	8.2554	8.2575	8.2575	35	29,062,650.00		
Dec 2012	ZAUM	Future	28	8.3506	8.3507	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4518	8.4509	0.0000	0.0000	0	0.00		
			<u>1,243</u>					35.00	29,062,650.00	18,916.00	14,662,030,470.00
Option											
Sep 2012	ZAUM	8.60 Call	60	5211.0841	5501.2091	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	266.00	8,448,866.00
		Total	1,303					35.00	29,062,650.00	19,182.00	14,670,479,336.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Sep 2012	ZAUS	Future	249,509	8.2544	8.2554	8.3125	8.2450	18,417	152,522,410.50		
Dec 2012	ZAUS	Future	73,026	8.3506	8.3507	8.4030	8.3545	351	2,937,765.50		
Mar 2013	ZAUS	Future	21,206	8.4518	8.4509	8.4600	8.4500	50	422,800.00		
Jun 2013	ZAUS	Future	6,487	8.5450	8.5437	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6613	8.6595	0.0000	0.0000	0	0.00		
			<u>350,770</u>					<u>18,818.00</u>	<u>155,882,976.00</u>	<u>29,841,323.00</u>	<u>238,217,549,654.80</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1105.1302	1106.2686	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.7302	0.8686	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	955.8454	957.1105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	2.2880	2.6927	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	3.8015	4.3790	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	11.0029	11.9225	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	14.1764	15.1692	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	30.8566	32.1040	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	11,025	52.0045	53.5380	0.0000	0.0000	1,000	48,460.00		
Sep 2012	ZAUS	8.10 Put	2,000	82.1695	83.8910	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	122.5377	124.3039	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	146.8026	149.5607	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	96.6628	99.6795	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	242.2628	244.2795	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	71.0929	74.1130	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	60.8804	63.8531	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	52.1108	55.0121	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	397.7108	399.6121	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	33.6018	36.2099	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	29.2643	31.7617	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	574.8643	576.3617	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	17.2818	19.3259	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	13.5076	15.3398	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	10.5966	12.2086	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	8.4065	9.8248	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	121.9966	123.6457	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	490.7242	492.7299	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	8,540	140.1242	142.0299	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	159.7670	161.9340	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	180.9198	183.3493	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	330.7653	334.2984	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	280.1653	283.5984	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	224.7139	229.0227	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	625.0666	629.4364	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00 Call	25,000	139.3277	143.7018	0.0000	0.0000	1,000	129,740.00		
Dec 2012	ZAUS	9.10 Call	540	124.6894	128.9828	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	82.5849	86.3416	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	196.6374	198.4798	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	237.2825	239.7568	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	249.4897	252.9491	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	179.2988	182.3019	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	118.9070	121.1814	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	97.6620	99.5427	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	83.9817	85.5792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1434.6701	1437.8607	0.0000	0.0000	0	0.00		
			<u>324,731</u>					<u>2,000.00</u>	<u>178,200.00</u>	<u>3,643,121.00</u>	<u>1,704,435,378.33</u>
	Total		675,501					20,818.00	156,061,176.00	33,484,444.00	239,921,985,033.13

Grand Total	1,135,344			21,264.00	189,094,976.00	43,684,669	337,903,517,652.73
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