



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.0448	0.0416	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	0.0630	0.0690	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	0.0536	0.0618	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	0.0509	0.0465	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	0.0102	0.0134	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	0.2187	0.2060	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	0.1423	0.1336	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
Future											
	Aug 2012	DAAW	Future	15,000	6.7509	6.7733	0.0000	0.0000	16,500	111,391,500.00	
				15,000					16,500.00	111,391,500.00	18,000.00
Option											
	Aug 2012	DAAW	6.77 Put	10,000	32.0764	29.1902	0.0000	0.0000	0	0.00	
	Aug 2012	DAAW	6.82 Put	5,000	72.5573	59.2948	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
	Total		30,000					16,500.00	111,391,500.00	33,000.00	122,197,600.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	13.0000	16.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	5.0000	5.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	126.0000	121.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	16.0000	17.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	213.0000	210.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	30.0000	32.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	281.0000	277.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	43.0000	43.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	337.0000	329.0000	0.0000	0.0000	0	0.00	
				75,800					0.00	0.00	25,320.00
	Total		75,800					0.00	0.00	25,320.00	753,000.00
Future											
	Sep 2012	ZAAD	Future	8,563	8.7319	8.7344	8.7375	8.7375	2	17,475.00	
	Dec 2012	ZAAD	Future	10,119	8.7619	8.7628	8.7550	8.7550	25	218,875.00	
	Mar 2013	ZAAD	Future	3,801	8.7979	8.7985	0.0000	0.0000	0	0.00	
				22,483					27.00	236,350.00	1,529,025.00
	Total		22,483					27.00	236,350.00	1,529,225.00	10,558,254,828.00
Future											
	Dec 2012	ZACA	Future	25	8.6132	8.6286	0.0000	0.0000	0	0.00	
				25					0.00	0.00	21,235.00
	Total		25					0.00	0.00	21,235.00	151,431,045.70
Future											
	Sep 2012	ZAEU	Future	24,781	10.5673	10.5855	10.6008	10.6008	505	5,373,748.50	
	Dec 2012	ZAEU	Future	55,049	10.7058	10.7225	10.7500	10.7283	492	5,282,699.60	
	Mar 2013	ZAEU	Future	5,250	10.8498	10.8664	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	11.1581	11.1743	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			85,515					997.00	10,656,448.10	2,360,878.00	25,863,397,793.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.6239	0.5737	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	2.0794	1.9165	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	3.8274	3.4124	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	19.1798	16.6522	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	6.5121	7.1938	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	5.3106	5.8901	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	22.6950	20.8129	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	139.2915	130.9136	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	174.0465	164.4369	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	470.1930	455.4598	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	211.3957	213.1196	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	185.0284	186.3349	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	111.9353	112.3357	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	565,229.00	151,272,100.00
	Total		176,725					997.00	10,656,448.10	2,926,107.00	26,014,669,893.80
Future											
Sep 2012	ZAFR	Future	25	8.8003	8.8156	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	125	8.9225	8.9370	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362,612.00	3,116,781,935.50
	Total		150					0.00	0.00	362,612.00	3,116,781,935.50
Future											
Sep 2012	ZAGB	Future	12,205	13.3513	13.3298	13.3520	13.3520	410	5,467,120.00		
Dec 2012	ZAGB	Future	1,955	13.5075	13.4838	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,355	13.6685	13.6446	0.0000	0.0000	0	0.00		
			16,515					410.00	5,467,120.00	2,260,575.00	27,898,143,317.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0268	0.0382	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	1.2478	1.5313	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	115.3898	110.2359	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	31.6639	29.9779	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	428.3538	436.3994	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	331.1956	315.9865	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	200.1355	186.5357	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	955.5006	950.9030	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	835.2615	807.5388	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	641.5909	616.2183	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,215					410.00	5,467,120.00	2,626,849.00	28,022,651,120.10

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Future											
Sep 2012	ZAJY	Future	3,433	0.1072	0.1073	0.1070	0.1070	502	5,371,400.00		
Dec 2012	ZAJY	Future	20,018	0.1085	0.1086	0.0000	0.0000	0	0.00		
			<u>23,451</u>					<u>502.00</u>	<u>5,371,400.00</u>	<u>163,868.00</u>	<u>1,628,234,467.60</u>
		Total	23,451					502.00	5,371,400.00	163,868.00	1,628,234,467.60
Future											
Sep 2012	ZAUM	Future	1,240	8.4354	8.4230	0.0000	0.0000	400	336,480,000.00		
Dec 2012	ZAUM	Future	342	8.5357	8.5219	8.5235	8.5235	465	396,003,550.00		
Mar 2013	ZAUM	Future	15	8.6385	8.6244	0.0000	0.0000	0	0.00		
			<u>1,597</u>					<u>865.00</u>	<u>732,483,550.00</u>	<u>19,913.00</u>	<u>15,505,450,270.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	6015.9157	5968.4675	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8,448,866.00</u>
		Total	1,657					865.00	732,483,550.00	20,179.00	15,513,899,136.00
Future											
Sep 2012	ZAUS	Future	250,387	8.4354	8.4230	8.4614	8.4120	2,249	18,985,745.20		
Dec 2012	ZAUS	Future	83,097	8.5357	8.5219	8.5500	8.5125	1,507	12,878,101.20		
Mar 2013	ZAUS	Future	21,561	8.6385	8.6244	8.6465	8.6465	10	86,465.00		
Jun 2013	ZAUS	Future	6,492	8.7308	8.7163	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8518	8.8375	0.0000	0.0000	0	0.00		
			<u>362,079</u>					<u>3,766.00</u>	<u>31,950,311.40</u>	<u>29,967,946.00</u>	<u>239,280,198,120.20</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1285.4446	1273.0533	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0446	0.0533	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1135.5102	1123.1319	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.2022	0.2420	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.3726	0.4451	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	1.3368	1.5751	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	1.8561	2.1606	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	4.8758	5.4945	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	9.0954	10.0664	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	17.7025	20.3698	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	34.1513	38.0153	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	224.0092	216.2572	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	134.5264	128.6518	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	99.1264	105.6518	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	89.7051	88.3684	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	60.1592	59.6847	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	224.7592	236.6847	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	32.4916	32.5800	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	26.4271	26.5875	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	391.0271	403.5875	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	12.6215	13.2470	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	9.0565	9.5999	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	6.6276	7.0881	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	4.9471	4.8486	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	72.1030	74.5870	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	618.2076	607.1337	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	82.5076	85.2337	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	94.0133	96.9942	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	106.6794	109.9454	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	160.7390	165.2394	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	417.4757	408.5994	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	181.7757	186.6994	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	100	204.3062	0.0000	0.0000	0.0000	100	19,643.00		
Dec 2012	ZAUS	8.50 Put	4,750	280.6160	287.2443	0.0000	0.0000	1,000	302,000.00		
Dec 2012	ZAUS	8.60 Call	6,000	275.5173	270.4662	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	475.6565	485.5951	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	163.1658	160.4760	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	500	161.1493	158.5039	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	144.2785	142.0031	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	1,250	120.6735	118.9137	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	91.0950	89.9507	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	139.4590	140.2028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	168.9699	169.3289	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	289.6357	282.5961	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	204.7541	199.4608	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	131.7427	128.4668	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	107.1317	104.2685	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	90.8677	88.5660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1566.0526	1542.6641	0.0000	0.0000	0	0.00		
			<u>332,831</u>					<u>1,100.00</u>	<u>321,643.00</u>	<u>3,692,721.00</u>	<u>1,710,983,801.33</u>
	Total		694,910					4,866.00	32,271,954.40	33,660,667.00	240,991,181,921.53
Grand Total			1,190,936					24,167.00	897,878,322.50	43,917,282	340,162,709,026.43