



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.2519	0.2555	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	0.0242	0.0225	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	0.2081	0.2044	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	0.0292	0.0295	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	0.2542	0.2545	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	0.0631	0.0669	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	0.0956	0.0984	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	DAAU	8.16 Call	1,050	54.7655	0.0000	0.0000	0.0000	1,050	87,599.93	
			1,050						1,050.00	87,599.93	1 050.00
		Total	1,050						1,050.00	87,599.93	1 050.00
Future											
	Aug 2012	DANZ	Future	7,000	6.6920	6.6767	0.0000	0.0000	4,000	26,791,600.00	
			7,000						4,000.00	26,791,600.00	35 000.00
Option											
	Aug 2012	DANZ	6.69 Put	15,000	21.9766	46.9136	0.0000	0.0000	0	0.00	
	Aug 2012	DANZ	6.71 Put	5,000	33.2167	58.8691	0.0000	0.0000	0	0.00	
			20,000						0.00	0.00	30 000.00
		Total	27,000						4,000.00	26,791,600.00	65 000.00
Option											
	Aug 2012	DAUS	7.72 Put	6,170	13.0000	16.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	37.0000	45.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	36.0000	34.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	104.0000	111.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	59.0000	58.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	170.0000	177.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	81.0000	80.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	226.0000	233.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	98.0000	96.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	273.0000	279.0000	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
Future											
	Sep 2012	ZAAD	Future	7,949	8.6334	8.6253	8.6396	8.6325	301	2,598,964.60	
	Dec 2012	ZAAD	Future	9,894	8.6656	8.6569	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.6986	8.6910	0.0000	0.0000	0	0.00	
			21,633						301.00	2,598,964.60	1 526 973.00
		Total	21,633						301.00	2,598,964.60	1 527 173.00
Future											
	Sep 2012	ZAEU	Future	25,803	10.1711	10.1198	10.1625	10.1387	251	2,544,837.50	
	Dec 2012	ZAEU	Future	52,964	10.3013	10.2485	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	75	10.4396	10.3839	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.7217	10.6614	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			79,277					251.00	2,544,837.50	2 346 309.00	25 709 720 489.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	11.4666	16.0539	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.5182	50.2159	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	66.6892	87.4424	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	183.2718	222.4084	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	8.8142	8.8243	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	7.6129	7.6661	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	57.4518	64.8897	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	325.9074	359.1079	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	387.0236	422.4926	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	794.1731	838.5323	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	137.1992	129.2442	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	122.2463	115.1692	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	79.0232	74.3636	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563 729.00	150 953 935.00
	Total		170,487					251.00	2,544,837.50	2 910 038.00	25 860 674 424.80
Future											
Sep 2012	ZAFR	Future	25	8.4756	8.4342	0.0000	0.0000	0	0.00		
			25					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	12,623	12.7772	12.7906	12.7995	12.7700	32	409,507.50		
Dec 2012	ZAGB	Future	1,440	12.9247	12.9371	12.9190	12.9190	10	129,190.00		
Mar 2013	ZAGB	Future	2,356	13.0795	13.0894	0.0000	0.0000	0	0.00		
			16,419					42.00	538,697.50	2 257 829.00	27 862 139 903.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	4.0645	4.3907	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	34.5612	36.6440	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	53.9782	65.9609	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	22.1284	29.1853	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	860.0548	861.6669	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	204.4837	218.2557	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	131.6779	143.7373	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1302.2905	1303.4529	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	611.9672	622.6097	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	462.2145	471.6995	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366 274.00	124 507 802.90
	Total		100,119					42.00	538,697.50	2 624 103.00	27 986 647 706.60
Future											

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Sep 2012	ZAJY	Future	3,435	0.1047	0.1044	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1061	0.1057	0.0000	0.0000	0	0.00		
			<u>23,453</u>					<u>0.00</u>	<u>0.00</u>	<u>156 941.00</u>	<u>1 555 195 610.10</u>
	Total		23,453					0.00	0.00	156 941.00	1 555 195 610.10
Future											
Sep 2012	ZAUM	Future	1,096	8.1950	8.2065	8.2450	8.2450	5	4,122,500.00		
Dec 2012	ZAUM	Future	28	8.2900	8.3009	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3896	8.3991	0.0000	0.0000	0	0.00		
			<u>1,129</u>					<u>5.00</u>	<u>4,122,500.00</u>	<u>18 761.00</u>	<u>14 534 934 320.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	6331.2356	6974.0581	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		1,189					5.00	4,122,500.00	19 027.00	14 543 383 186.00
Future											
Sep 2012	ZAUS	Future	244,810	8.1950	8.2065	8.2500	8.1908	11,107	91,254,425.90		
Dec 2012	ZAUS	Future	78,588	8.2900	8.3009	8.3415	8.2945	1,023	8,530,114.00		
Mar 2013	ZAUS	Future	20,940	8.3896	8.3991	8.4144	8.3920	145	1,219,635.50		
Jun 2013	ZAUS	Future	4,687	8.4812	8.4898	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5838	8.5919	0.0000	0.0000	0	0.00		
			<u>349,567</u>					<u>12,275.00</u>	<u>101,004,175.40</u>	<u>29 736 486.00</u>	<u>237 354 381 853.60</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1047.1803	1058.6436	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.1803	2.1436	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	899.1340	910.1008	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	6.3056	5.1378	0.0000	0.0000	8,000	24,000.00		
Sep 2012	ZAUS	7.50 Put	246	10.1537	8.7897	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	24.8002	23.4182	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.5980	29.3375	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	59.7983	58.6598	0.0000	0.0000	20,000	1,100,000.00		
Sep 2012	ZAUS	8.00 Put	10,425	90.1274	88.9462	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	129.3525	128.0825	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	177.8022	176.3275	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	149.0897	158.6133	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	104.9874	113.2380	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	309.9874	306.7380	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	81.5170	88.8392	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	71.8287	78.6975	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	63.3124	69.7406	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	468.3124	463.2406	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	44.7448	49.8145	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	40.0010	44.6773	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	645.0010	638.1773	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	26.0813	29.4619	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	21.3091	23.9792	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	17.5666	19.6617	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	14.6119	16.2456	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	159.0212	155.9563	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	469.7316	477.4622	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	179.7316	176.5622	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	201.8834	198.6149	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	333.2425	329.5530	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	226.0182	232.4400	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	689.9724	684.9548	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	145.1206	150.4573	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	130.9029	135.9909	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	89.1480	93.1669	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	233.1491	230.3328	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	280.9870	278.0829	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	250.8841	256.6181	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	182.4467	187.6014	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	122.5474	126.9098	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	101.3350	105.2512	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	87.5582	91.1538	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1395.5032	1385.8091	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<u>28,000.00</u>	<u>1,124,000.00</u>	<u>3 619 121.00</u>	<u>1 700 615 628.33</u>
	Total		664,198					40,275.00	102,128,175.40	33 355 607.00	239 054 997 481.93

Grand Total	1,150,474			45,924.00	138 812 374.93	43,571,176	336,708,226,935.46
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