



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.2816	0.2772	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	0.0125	0.0191	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	0.2415	0.2083	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	0.0225	0.0296	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	0.2641	0.2199	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	0.0546	0.0703	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	0.0857	0.0966	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	15.0000	12.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	25.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	43.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	79.0000	102.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	70.0000	58.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	143.0000	170.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	93.0000	79.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	197.0000	226.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	110.0000	96.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	241.0000	272.0000	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	8.5480	8.6310	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	10,094	8.5796	8.6640	0.0000	0.0000	200	1,724,800.00		
Mar 2013	ZAAD	Future	3,790	8.6144	8.6990	0.0000	0.0000	0	0.00		
			21,833					200.00	1,724,800.00	1,527,298.00	10,543,135,106.20
	Total		21,833					200.00	1,724,800.00	1,527,498.00	10,543,201,230.20
Future											
Sep 2012	ZAEU	Future	25,553	10.0034	10.1310	0.0000	0.0000	250	2,518,750.00		
Dec 2012	ZAEU	Future	53,294	10.1323	10.2617	10.2050	10.1300	725	7,378,950.00		
Mar 2013	ZAEU	Future	75	10.2698	10.4007	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.5584	10.6889	0.0000	0.0000	0	0.00		
			79,357					975.00	9,897,700.00	2,347,337.00	25,720,158,339.80
Option											
Sep 2012	ZAEU	9.45 Put	10,200	13.6644	9.6826	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	58.7787	34.7301	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	107.8224	67.2377	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	282.5547	194.9450	0.0000	0.0000	1,500	318,165.00		
Sep 2012	ZAEU	11.20 Call	21,300	3.9680	4.8807	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	3.4165	4.2106	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	70.0496	56.3398	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	417.6392	341.8883	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	487.1900	404.9575	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	929.1042	821.2043	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	105.1935	125.2096	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	94.0001	111.3391	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.50 Call	100	60.9577	71.3010	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>1,500.00</u>	<u>318,165.00</u>	<u>565,229.00</u>	<u>151,272,100.00</u>
		Total	170,567					2,475.00	10,215,865.00	2,912,566.00	25,871,430,439.80
Future											
Sep 2012	ZAFR	Future	25	8.3348	8.4363	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>362,487.00</u>	<u>3,115,668,185.50</u>
		Total	25					0.00	0.00	362,487.00	3,115,668,185.50
Future											
Sep 2012	ZAGB	Future	12,387	12.7385	12.8311	12.7900	12.7150	285	3,633,706.00		
Dec 2012	ZAGB	Future	1,940	12.8837	12.9788	12.8670	12.8645	100	1,286,575.00		
Mar 2013	ZAGB	Future	2,356	13.0353	13.1332	0.0000	0.0000	0	0.00		
			<u>16,683</u>					<u>385.00</u>	<u>4,920,281.00</u>	<u>2,258,782.00</u>	<u>27,874,450,762.70</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.8212	2.4298	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	30.2710	23.9657	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	40.7256	60.0502	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	15.1412	24.6063	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	881.2679	820.8268	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	186.4667	218.1980	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	118.5615	141.8347	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1309.0937	1273.1104	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	576.2980	634.7812	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	431.0677	480.9983	0.0000	0.0000	0	0.00		
			<u>83,700</u>					<u>0.00</u>	<u>0.00</u>	<u>366,274.00</u>	<u>124,507,802.90</u>
		Total	100,383					385.00	4,920,281.00	2,625,056.00	27,998,958,565.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1039	0.1046	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1052	0.1059	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	1,116	8.1225	8.1954	0.0000	0.0000	20	16,405,000.00		
Dec 2012	ZAUM	Future	28	8.2170	8.2914	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3159	8.3918	0.0000	0.0000	0	0.00		
			<u>1,149</u>					<u>20.00</u>	<u>16,405,000.00</u>	<u>18,791.00</u>	<u>14,559,546,820.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	4466.2596	6123.5748	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	1,209					20.00	16,405,000.00	19,057.00	14,567,995,686.00

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Future											
Sep 2012	ZAUS	Future	249,251	8.1225	8.1954	8.2062	8.1200	18,658	152,380,963.30		
Dec 2012	ZAUS	Future	79,014	8.2170	8.2914	8.2930	8.2200	8,113	67,106,420.00		
Mar 2013	ZAUS	Future	21,206	8.3159	8.3918	0.0000	0.0000	146	1,220,560.00		
Jun 2013	ZAUS	Future	6,487	8.4073	8.4846	8.4875	8.4620	2,150	18,201,069.50		
Dec 2013	ZAUS	Future	542	8.5150	8.5921	0.0000	0.0000	0	0.00		
			<u>356,500</u>					<u>29,067.00</u>	<u>238,909,012.80</u>	<u>29,789,418.00</u>	<u>237,790,130,777.40</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	974.7529	1047.1596	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.2529	1.7596	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	826.9068	898.7953	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	7.1508	5.2475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	11.4385	8.6978	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	27.8828	22.3328	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	36.0905	27.8537	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	71.8368	56.2887	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	106.5263	86.3392	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	150.8544	125.5360	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	210.2756	174.1930	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	112.7228	145.9598	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	76.4123	102.2197	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	353.9123	306.8197	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	57.7325	79.0881	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	50.7348	69.5768	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	44.6626	61.2357	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	522.1626	465.8357	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	30.8335	43.0475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	27.3712	38.4220	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	704.8712	643.0220	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	17.4409	24.9111	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	14.1475	20.2523	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	11.5957	16.6126	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	9.6023	13.7514	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	181.8473	156.6082	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	421.1479	468.7739	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	204.1479	177.3739	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	227.8800	199.5963	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	369.1951	331.5189	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	197.9447	225.9951	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	740.2422	688.6918	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	126.4127	145.3080	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	113.8246	131.1234	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.50 Call	300	77.3861	89.3937	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	259.4952	232.3035	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	310.0795	280.1768	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	228.8287	252.2115	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	166.0814	183.5124	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	111.4046	123.2946	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	92.3104	101.9325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	77.9688	88.0528	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1351.8238	1397.6609	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		671,131					29,067.00	238,909,012.80	33,408,539.00	239,490,746,405.73

Grand Total	1,129,921	32,147.00	272,174,958.80	43,613,894	337,280,027,421.23
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