



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0606	0.0655	0.0000	0	0.00		
				<u>11,120</u>				<u>0</u>	<u>0.00</u>	11,120.00	1,287,696.00
			Total	11,120				0.00	0.00	11,120.00	1,287,696.00
Future											
	Sep 2012	CABF	Future	7,100	0.0575	0.0636	0.0000	0	0.00		
				<u>7,100</u>				<u>0</u>	<u>0.00</u>	7,100.00	584,330.00
			Total	7,100				0.00	0.00	7,100.00	584,330.00
Future											
	Sep 2012	CABG	Future	14,700	0.0631	0.0692	0.0000	0	0.00		
				<u>14,700</u>				<u>0</u>	<u>0.00</u>	14,700.00	1,571,430.00
			Total	14,700				0.00	0.00	14,700.00	1,571,430.00
Future											
	Sep 2012	CABH	Future	8,000	0.0475	0.0509	0.0000	0	0.00		
				<u>8,000</u>				<u>0</u>	<u>0.00</u>	8,000.00	244,800.00
			Total	8,000				0.00	0.00	8,000.00	244,800.00
Future											
	Sep 2012	CABI	Future	12,800	0.0185	0.0208	0.0000	0	0.00		
				<u>12,800</u>				<u>0</u>	<u>0.00</u>	12,800.00	1,665,280.00
			Total	12,800				0.00	0.00	12,800.00	1,665,280.00
Future											
	Sep 2012	CABJ	Future	4,800	0.1894	0.1978	0.0000	0	0.00		
				<u>4,800</u>				<u>0</u>	<u>0.00</u>	4,800.00	406,560.00
			Total	4,800				0.00	0.00	4,800.00	406,560.00
Future											
	Dec 2012	CABM	Future	7,000	0.1390	0.1384	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	DAAV	8.24 Call	7,000	157.5574	163.1042	0.0000	0.0000	0	0.00	
			7,000					0.00	0.00	14,000.00	1,130,500.00
		Total	7,000					0.00	0.00	14,000.00	1,130,500.00
Future											
	Aug 2012	DAAW	Future	1,500	6.7920	6.7989	0.0000	0.0000	0	0.00	
			1,500					0.00	0.00	1,500.00	10,196,100.00
Option											
	Aug 2012	DAAW	6.77 Put	10,000	25.7896	31.5122	0.0000	0.0000	0	0.00	
	Aug 2012	DAAW	6.82 Put	5,000	50.8149	55.2620	0.0000	0.0000	0	0.00	
			15,000					0.00	0.00	15,000.00	610,000.00
		Total	16,500					0.00	0.00	16,500.00	10,806,100.00
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	17.0000	27.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	5.0000	7.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	120.0000	128.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	17.0000	21.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	205.0000	211.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	31.0000	34.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	271.0000	278.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	44.0000	47.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	324.0000	331.0000	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	8,640	8.7269	8.7398	8.7431	8.7328	500	4,366,410.30	
	Dec 2012	ZAAD	Future	10,094	8.7547	8.7687	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,801	8.7909	8.8038	0.0000	0.0000	0	0.00	
			22,535					500.00	4,366,410.30	1,528,923.00	10,557,297,994.00
		Total	22,535					500.00	4,366,410.30	1,529,123.00	10,557,364,118.00
Future											
	Dec 2012	ZACA	Future	25	8.5824	8.5616	0.0000	0.0000	0	0.00	
			25					0.00	0.00	21,235.00	151,431,045.70
		Total	25					0.00	0.00	21,235.00	151,431,045.70

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Future											
Sep 2012	ZAEU	Future	25,276	10.5347	10.5383	10.5650	10.5387	1,310	13,834,787.00		
Dec 2012	ZAEU	Future	54,594	10.6705	10.6744	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	5,250	10.8137	10.8176	0.0000	0.0000	5,000	54,107,500.00		
Dec 2013	ZAEU	Future	435	11.1226	11.1249	0.0000	0.0000	0	0.00		
			<u>85,555</u>					<u>6,310.00</u>	<u>67,942,287.00</u>	<u>2,359,854.00</u>	<u>25,852,452,863.50</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	0.8521	1.1028	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	2.5570	3.1843	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	4.5305	5.5361	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	23.8258	27.1820	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	6.6859	9.5823	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	5.5096	7.9302	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	23.4553	25.0583	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	150.1266	153.0730	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	186.5727	189.5637	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	494.4750	496.7082	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	201.0436	207.0523	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	175.8976	181.6402	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	106.7790	111.4219	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>565,229.00</u>	<u>151,272,100.00</u>
	Total		176,765					6,310.00	67,942,287.00	2,925,083.00	26,003,724,963.50
Future											
Sep 2012	ZAFR	Future	25	8.7736	8.7754	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	25	8.8948	8.8964	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>362,512.00</u>	<u>3,115,887,185.50</u>
	Total		50					0.00	0.00	362,512.00	3,115,887,185.50
Future											
Sep 2012	ZAGB	Future	11,995	13.2970	13.3097	13.3445	13.3445	3	40,033.50		
Dec 2012	ZAGB	Future	1,955	13.4502	13.4628	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,355	13.6092	13.6215	0.0000	0.0000	0	0.00		
			<u>16,305</u>					<u>3.00</u>	<u>40,033.50</u>	<u>2,260,135.00</u>	<u>27,892,273,637.20</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	0.0550	0.0882	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	1.8538	2.3603	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	104.0927	118.7275	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	29.2359	36.5714	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	459.2250	457.6953	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	307.0342	317.1815	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	181.8156	189.0261	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	967.5560	970.0800	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.90 Call	200	789.9993	804.4098	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	601.6016	614.7618	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		Total	100,005					3.00	40,033.50	2,626,409.00	28,016,781,440.10
Future											
Sep 2012	ZAJY	Future	3,435	0.1070	0.1071	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1084	0.1084	0.0000	0.0000	0	0.00		
			23,453					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	1,240	8.4169	8.4175	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	77	8.5155	8.5160	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	15	8.6177	8.6177	0.0000	0.0000	0	0.00		
			1,332					0.00	0.00	19,043.00	14,768,758,720.00
Option											
Sep 2012	ZAUM	8.60 Call	60	5959.5306	6710.3620	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,392					0.00	0.00	19,309.00	14,777,207,586.00
Future											
Sep 2012	ZAUS	Future	252,309	8.4169	8.4175	8.4522	8.4085	12,545	105,669,676.70		
Dec 2012	ZAUS	Future	77,224	8.5155	8.5160	8.5504	8.5095	435	3,707,292.10		
Mar 2013	ZAUS	Future	21,547	8.6177	8.6177	8.6200	8.6195	60	517,175.00		
Jun 2013	ZAUS	Future	6,492	8.7106	8.7096	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8308	8.8290	0.0000	0.0000	0	0.00		
			358,114					13,040.00	109,894,143.80	29,941,116.00	239,052,226,742.40
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1266.9646	1267.6359	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	0.0646	0.1359	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1117.0546	1117.7893	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	0.2777	0.4822	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	0.5007	0.8084	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	1.7621	2.5797	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	2.4171	3.4629	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	6.1226	8.2065	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,525	11.1502	14.2856	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	22.1814	26.8174	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	40.7630	46.9377	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	213.5296	221.1015	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	127.3605	135.9303	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	110.4605	118.4303	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.50 Call	2,000	87.8189	96.1599	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	0	72.4568	80.4367	0.0000	0.0000	500	31,500.00		
Sep 2012	ZAUS	8.60 Call	2,000	59.5953	67.1036	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	242.6953	249.6036	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	32.7971	38.5863	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	26.8421	32.0485	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	409.9421	414.5485	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	3,000	13.5129	16.9341	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	9.8383	12.5931	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	7.2950	9.5185	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	5.0125	6.9135	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	74.7032	79.3691	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	600.8553	606.2805	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	14,790	85.3553	90.2805	0.0000	0.0000	1,000	84,810.00		
Dec 2012	ZAUS	8.05 Put	20,000	97.1265	102.2943	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	110.0934	115.4853	0.0000	0.0000	3,000	357,900.00		
Dec 2012	ZAUS	8.25 Put	2,500	165.6547	171.7858	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	402.7247	409.5372	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	187.2247	193.5372	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	288.2904	294.9966	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	265.4789	272.6718	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	487.7487	494.1303	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	156.9247	163.2658	0.0000	0.0000	1,000	157,250.00		
Dec 2012	ZAUS	9.01 Call	500	154.9837	161.2972	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	138.7655	144.8034	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	87.7371	92.5573	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	139.9709	145.0754	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	169.2539	175.2772	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	279.1585	286.1594	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	197.1067	202.5748	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	127.1159	130.7153	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	103.2420	106.0990	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	87.7440	90.0872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1541.6243	1542.7474	0.0000	0.0000	0	0.00		
			<u>332,481</u>					<u>5,500.00</u>	<u>631,460.00</u>	<u>3,684,121.00</u>	<u>1,708,868,408.33</u>
	Total		690,595					18,540.00	110,525,603.80	33,625,237.00	240,761,095,150.73
	Grand Total		1,179,640					25,353.00	182,874,334.60	43,869,314	339,002,835,235.33