



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-July-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	0.1556	0.1324	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	0.0481	0.0549	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	0.1757	0.1672	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	0.0306	0.0301	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	0.2316	0.2240	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	0.0747	0.0761	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
Option											
Jul 2012	DAUS	7.72 Put	4,800	11.0000	14.0000	0.0000	0.0000	0	0.00		

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Jul 2012	DAUS	8.51 Call	4,800	58.0000	75.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	34.0000	37.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	129.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	54.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	189.0000	212.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	78.0000	82.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	254.0000	277.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	96.0000	99.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	309.0000	332.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	110.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	354.0000	378.0000	0.0000	0.0000	0	0.00		
			85,400					0.00	0.00	25,320.00	753,000.00
	Total		85,400					0.00	0.00	25,320.00	753,000.00
Future											
Sep 2012	ZAAD	Future	5,916	8.4016	8.4286	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	11,646	8.4432	8.4717	8.4420	8.4420	200	1,688,400.00		
Mar 2013	ZAAD	Future	3,790	8.4846	8.5163	0.0000	0.0000	0	0.00		
			21,352					200.00	1,688,400.00	1,518,621.00	10,468,908,394.40
	Total		21,352					200.00	1,688,400.00	1,518,821.00	10,468,974,518.40
Future											
Sep 2012	ZACA	Future	4	8.0946	8.1180	0.0000	0.0000	0	0.00		
			4					0.00	0.00	21,206.00	151,185,486.70
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	27,324	10.4085	10.5170	10.4450	10.4089	279	2,904,883.50		
Dec 2012	ZAEU	Future	52,847	10.5493	10.6595	0.0000	0.0000	167	1,770,200.00		
Mar 2013	ZAEU	Future	75	10.6929	10.8075	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.9829	11.0910	0.0000	0.0000	0	0.00		
			80,681					446.00	4,675,083.50	2,319,906.00	25,438,603,874.70
Option											
Sep 2012	ZAEU	9.45 Put	10,200	12.7783	10.3910	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	33.7632	29.6684	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	53.0704	47.5577	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	140.5505	119.5001	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	66.2837	90.4071	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	61.8316	84.2891	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	47.6945	46.5105	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	255.1227	231.4918	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	304.0029	277.0743	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	658.7836	607.2603	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	11.00 Call	100	245.8571	302.5237	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	223.4005	276.1981	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	156.0732	195.2076	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>563,729.00</u>	<u>150,953,935.00</u>
	Total		171,891					446.00	4,675,083.50	2,883,635.00	25,589,557,809.70
Future											
Sep 2012	ZAFR	Future	50	8.6722	8.7702	0.0000	0.0000	2,082	18,178,983.00		
			<u>50</u>					<u>2,082.00</u>	<u>18,178,983.00</u>	<u>362,462.00</u>	<u>3,115,456,810.50</u>
	Total		50					2,082.00	18,178,983.00	362,462.00	3,115,456,810.50
Future											
Sep 2012	ZAGB	Future	13,387	12.9566	13.0010	12.9919	12.8865	20,886	270,566,716.50		
Dec 2012	ZAGB	Future	1,780	13.1139	13.1586	13.1400	13.1400	50	657,000.00		
Mar 2013	ZAGB	Future	1,905	13.2694	13.3193	0.0000	0.0000	0	0.00		
			<u>17,072</u>					<u>20,936.00</u>	<u>271,223,716.50</u>	<u>2,240,519.00</u>	<u>27,635,513,680.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	13.5839	14.0370	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	46.9707	49.2542	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	161.5731	181.7622	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	94.8661	110.0676	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	790.4989	768.9322	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	317.6788	338.9795	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	223.3391	239.6779	0.0000	0.0000	0	0.00		
			<u>83,100</u>					<u>0.00</u>	<u>0.00</u>	<u>365,674.00</u>	<u>124,195,802.90</u>
	Total		100,172					20,936.00	271,223,716.50	2,606,193.00	27,759,709,483.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1042	0.1041	0.0000	0.0000	0	0.00		
			<u>3,433</u>					<u>0.00</u>	<u>0.00</u>	<u>130,463.00</u>	<u>1,269,656,346.90</u>
	Total		3,433					0.00	0.00	130,463.00	1,269,656,346.90
Future											
Sep 2012	ZAUM	Future	1,060	8.2623	8.2849	8.2735	8.2250	47	38,809,750.00		
Dec 2012	ZAUM	Future	18	8.3643	8.3877	8.3609	8.3609	5	4,180,450.00		
Mar 2013	ZAUM	Future	5	8.4658	8.4928	0.0000	0.0000	0	0.00		
			<u>1,083</u>					<u>52.00</u>	<u>42,990,200.00</u>	<u>17,922.00</u>	<u>13,837,467,520.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	14369.2924	16431.0202	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		1,143					52.00	42,990,200.00	18,188.00	13,845,916,386.00
Future											

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Sep 2012	ZAUS	Future	251,109	8.2623	8.2849	8.2887	8.2158	79,511	661,506,219.30		
Dec 2012	ZAUS	Future	51,818	8.3643	8.3877	8.3870	8.3120	585	4,900,104.40		
Mar 2013	ZAUS	Future	19,377	8.4658	8.4928	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	1,350	8.5624	8.5879	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6595	8.6822	0.0000	0.0000	0	0.00		
			<u>324,196</u>					<u>80,096.00</u>	<u>666,406,323.70</u>	<u>29,239,506.00</u>	<u>233,199,542,328.30</u>

Option

Sep 2012	ZAUS	7.15 Call	16,000	1119.1234	1143.0753	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	6.8234	8.1753	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	972.5891	997.0324	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	13.5691	15.8118	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	19.3488	22.1691	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	42.4548	46.8503	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	50.7559	55.5285	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	85.7445	89.0055	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,425	120.4671	124.1294	0.0000	0.0000	6,425	528,263.50		
Sep 2012	ZAUS	8.10 Put	2,000	162.5142	166.3496	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	211.7525	215.4927	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	8,000	238.9652	242.5534	0.0000	0.0000	7,000	1,282,950.00		
Sep 2012	ZAUS	8.50 Call	2,000	168.0973	190.0531	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	3,500	155.3574	176.6482	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	143.6929	164.3102	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	481.3929	479.4102	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	114.7692	133.0807	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	106.7977	124.4069	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	644.4977	639.5069	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	81.1027	96.1084	0.0000	0.0000	8,500	1,304,240.00		
Sep 2012	ZAUS	9.10 Call	24,360	71.2432	85.0863	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	62.5860	75.5275	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	55.2576	67.2029	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	170.8963	175.1030	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	556.3494	580.9141	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	192.0494	193.2141	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	214.5447	215.7117	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	346.0070	346.9602	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	305.7073	327.9853	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	689.3453	686.4648	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	212.5199	231.1512	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	195.2571	212.9839	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	141.4939	156.0544	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	242.6142	246.2456	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	287.3562	288.8478	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	317.6219	341.2173	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.55	Call	500	239.6658	259.9475	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.20	Call	500	168.1904	184.3831	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.55	Call	250	141.5484	155.7745	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.85	Call	250	123.8603	136.6569	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1525.2651	1585.4286	0.0000	0.0000	0	0.00	
					<u>315,231</u>				<u>21,925.00</u>	<u>3,115,453.50</u>	<u>3,558,421.00</u>
	Total				639,427				102,021.00	669,521,777.20	32,797,927.00

Grand Total	1,081,392							125,737.00	1,008,278,160.20	42,513,335	328,432,409,471.73
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