



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-July-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
<b>Future</b>												
	Sep 2012	CABE	Future	11,120	0.1705	0.1751	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>
			<b>Total</b>	<b>11,120</b>					<b>0.00</b>	<b>0.00</b>	11 120.00	1 287 696.00
<b>Future</b>												
	Sep 2012	CABF	Future	7,100	0.0307	0.0419	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>
			<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	7 100.00	584 330.00
<b>Future</b>												
	Sep 2012	CABG	Future	14,700	0.1811	0.1804	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>
			<b>Total</b>	<b>14,700</b>					<b>0.00</b>	<b>0.00</b>	14 700.00	1 571 430.00
<b>Future</b>												
	Sep 2012	CABH	Future	8,000	0.0285	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	244 800.00
<b>Future</b>												
	Sep 2012	CABI	Future	12,800	0.2772	0.2536	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>
			<b>Total</b>	<b>12,800</b>					<b>0.00</b>	<b>0.00</b>	12 800.00	1 665 280.00
<b>Future</b>												
	Sep 2012	CABJ	Future	4,800	0.0599	0.0661	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>
			<b>Total</b>	<b>4,800</b>					<b>0.00</b>	<b>0.00</b>	4 800.00	406 560.00
<b>Future</b>												
	Jul 2012	DAAI	Future	5,000	8.1311	8.1591	0.0000	0.0000	3,000	24,705,300.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			5,000					3,000.00	24,705,300.00	5 000.00	41 014 900.00
<b>Option</b>	Jul 2012	DAAI	8.07 Call	10,000	95.5497	119.2664	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10 000.00	760 000.00
		<b>Total</b>	<b>15,000</b>					<b>3,000.00</b>	<b>24,705,300.00</b>	<b>15 000.00</b>	<b>41 774 900.00</b>
<b>Future</b>	Jul 2012	DANZ	Future	5,000	6.5546	6.5802	0.0000	0.0000	0	0.00	
			5,000					0.00	0.00	5 000.00	32 720 500.00
<b>Option</b>	Jul 2012	DANZ	6.48 Call	5,000	93.3086	117.3964	0.0000	0.0000	0	0.00	
	Jul 2012	DANZ	6.55 Put	5,000	40.6506	0.0000	0.0000	0.0000	5,000	220,000.00	
			10,000					5,000.00	220,000.00	10 000.00	515 000.00
		<b>Total</b>	<b>15,000</b>					<b>5,000.00</b>	<b>220,000.00</b>	<b>15 000.00</b>	<b>33 235 500.00</b>
<b>Option</b>	Jul 2012	DAUS	7.72 Put	4,800	12.0000	11.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	40.0000	49.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	36.0000	33.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	106.0000	118.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	59.0000	55.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	166.0000	177.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	83.0000	78.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	229.0000	241.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	111.0000	97.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	282.0000	294.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	117.0000	110.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	327.0000	339.0000	0.0000	0.0000	0	0.00	
			85,400					0.00	0.00	25 320.00	753 000.00
		<b>Total</b>	<b>85,400</b>					<b>0.00</b>	<b>0.00</b>	<b>25 320.00</b>	<b>753 000.00</b>
<b>Future</b>	Sep 2012	ZAAD	Future	6,278	8.3933	8.4144	8.4300	8.3850	550	4,631,225.00	
	Dec 2012	ZAAD	Future	11,671	8.4332	8.4536	8.4707	8.4707	250	2,117,675.00	
	Mar 2013	ZAAD	Future	3,790	8.4744	8.4943	0.0000	0.0000	0	0.00	
			21,739					800.00	6,748,900.00	1 519 758.00	10 478 480 338.00
		<b>Total</b>	<b>21,739</b>					<b>800.00</b>	<b>6,748,900.00</b>	<b>1 519 958.00</b>	<b>10 478 546 462.00</b>
<b>Future</b>	Sep 2012	ZACA	Future	4	8.0868	8.1258	0.0000	0.0000	0	0.00	
			4					0.00	0.00	21 206.00	151 185 486.70
		<b>Total</b>	<b>4</b>					<b>0.00</b>	<b>0.00</b>	<b>21 206.00</b>	<b>151 185 486.70</b>

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<b>Future</b>											
Sep 2012	ZAEU	Future	26,335	10.1843	10.3245	10.3165	10.1971	1,060	10,808,208.00		
Dec 2012	ZAEU	Future	52,847	10.3229	10.4628	10.4600	10.4500	72	753,020.00		
Mar 2013	ZAEU	Future	75	10.4667	10.6062	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7517	10.8885	0.0000	0.0000	0	0.00		
			<u>79,692</u>					<u>1,132.00</u>	<u>11,561,228.00</u>	<u>2 325 119.00</u>	<u>25 492 217 266.40</u>
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	22.4674	15.5476	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	61.8461	39.4315	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	102.5934	66.2600	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	231.0507	165.9006	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	39.2601	53.4284	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	36.2805	49.8662	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	75.0850	55.4746	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	356.6960	288.1961	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	418.4876	340.8305	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	822.4052	716.4267	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	186.3068	218.4432	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	169.8346	198.6783	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	119.9829	139.0885	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>
		<b>Total</b>	<b>170,902</b>					<b>1,132.00</b>	<b>11,561,228.00</b>	<b>2 888 848.00</b>	<b>25 643 171 201.40</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	50	8.4815	8.5991	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>362 462.00</u>	<u>3 115 456 810.50</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>362 462.00</b>	<b>3 115 456 810.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	13,860	12.7521	12.8433	12.8350	12.7495	567	7,268,171.50		
Dec 2012	ZAGB	Future	1,783	12.9052	12.9974	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.0618	13.1533	0.0000	0.0000	0	0.00		
			<u>17,548</u>					<u>567.00</u>	<u>7,268,171.50</u>	<u>2 242 487.00</u>	<u>27 660 701 738.80</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	15.7691	14.7879	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	61.0874	52.7464	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	118.6577	134.0395	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	68.5905	76.9028	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	941.6325	871.7936	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	266.1971	286.5757	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	189.3284	202.8091	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>
		<b>Total</b>	<b>100,648</b>					<b>567.00</b>	<b>7,268,171.50</b>	<b>2 608 161.00</b>	<b>27 784 897 541.70</b>

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<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1028	0.1034	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1042	0.1048	0.1038	0.1038	50	519,000.00		
			3,483					50.00	519,000.00	130 513.00	1 270 175 346.90
		<b>Total</b>	<b>3,483</b>					<b>50.00</b>	<b>519,000.00</b>	130 513.00	1 270 175 346.90
<b>Future</b>											
Sep 2012	ZAUM	Future	983	8.2136	8.2414	8.2365	8.2055	130	107,044,000.00		
Dec 2012	ZAUM	Future	23	8.3142	8.3423	8.3100	8.3100	5	4,155,000.00		
Mar 2013	ZAUM	Future	10	8.4171	8.4450	8.4015	8.4015	5	4,200,750.00		
			1,016					140.00	115,399,750.00	18 069.00	13 958 597 770.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	12185.9464	13272.7165	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8 448 866.00
		<b>Total</b>	<b>1,076</b>					<b>140.00</b>	<b>115,399,750.00</b>	18 335.00	13 967 046 636.00
<b>Future</b>											
Sep 2012	ZAUS	Future	250,018	8.2136	8.2414	8.2608	8.1746	11,952	98,250,079.80		
Dec 2012	ZAUS	Future	51,931	8.3142	8.3423	8.3582	8.3034	3,156	26,359,710.00		
Mar 2013	ZAUS	Future	19,627	8.4171	8.4450	8.4055	8.4034	300	2,521,390.00		
Jun 2013	ZAUS	Future	1,350	8.5099	8.5376	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6076	8.6349	0.0000	0.0000	0	0.00		
			323,468					15,408.00	127,131,179.80	29 286 134.00	233 583 371 547.40
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1070.0082	1097.9750	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	6.4082	6.5750	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	923.4497	951.4971	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	13.1727	13.4702	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	20.6127	19.3690	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	45.8149	42.9074	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	54.8859	51.3979	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	94.9266	87.2881	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	131.9389	122.9478	0.0000	0.0000	2,500	356,000.00		
Sep 2012	ZAUS	8.10 Put	2,000	176.4174	166.1110	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	228.1767	216.6026	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	258.1861	244.4742	0.0000	0.0000	3,500	831,000.00		
Sep 2012	ZAUS	8.50 Call	2,000	144.2776	155.9401	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	3,500	132.5507	143.8061	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	121.8595	132.7272	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	508.2595	491.3272	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	95.9405	105.4080	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	88.7954	97.9184	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	675.1954	656.5184	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.00 Call	7,500	65.9936	73.9100	0.0000	0.0000	1,000	82,000.00		
Sep 2012	ZAUS	9.10 Call	24,360	57.0946	64.7563	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	49.6501	56.6964	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	43.4034	49.8988	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	184.3207	172.8309	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	520.5037	536.6698	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	206.3037	194.3698	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	229.6178	217.2738	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	364.9819	350.9894	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	280.3002	291.5687	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	717.3110	698.9724	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	193.2258	201.6433	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	177.2249	185.0602	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	127.6079	133.6569	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	251.7693	243.3575	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	300.8049	288.6450	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	295.0816	304.5907	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	221.4864	229.0839	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	154.6422	160.2343	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	130.0579	134.6762	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	113.8016	117.7576	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1516.6272	1531.2811	0.0000	0.0000	0	0.00		
			<u>312,231</u>					<u>7,000.00</u>	<u>1,269,000.00</u>	<u>3 568 421.00</u>	<u>1 696 237 503.33</u>
	<b>Total</b>		<b>635,699</b>					<b>22,408.00</b>	<b>128,400,179.80</b>	<b>32 854 555.00</b>	<b>235 279 609 050.73</b>

<b>Grand Total</b>	<b>1,107,521</b>							<b>33,097.00</b>	<b>294 822 529.30</b>	<b>42,608,478</b>	<b>329,103,142,234.13</b>
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