



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.1871	0.1834	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	0.0339	0.0401	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	0.1700	0.1340	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	0.0375	0.0452	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	0.2187	0.2065	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	0.0829	0.0868	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												
	Jul 2012	DAAJ	Future	0	8.2957	8.3725	0.0000	0.0000	35,000	290,547,500.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					35,000.00	290,547,500.00	75,000.00	621,645,500.00
		Total	0					35,000.00	290,547,500.00	130,000.00	623,855,550.00
Future											
	Jul 2012	DAAK	Future	5,000	8.4459	8.4600	0.0000	0.0000	5,000	42,191,000.00	
				5,000					5,000.00	42,191,000.00	15,000.00
Option											
	Jul 2012	DAAK	8.37 Call	10,000	88.9864	103.5365	0.0000	0.0000	0	0.00	
	Jul 2012	DAAK	8.47 Put	5,000	49.1092	44.8072	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		Total	20,000						5,000.00	42,191,000.00	30,000.00
Future											
	Jul 2012	DAAL	Future	10,000	8.2630	8.3700	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	27,000.00
Option											
	Jul 2012	DAAL	8.20 Call	10,000	87.4760	181.7094	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
		Total	20,000						0.00	0.00	37,000.00
Option											
	Jul 2012	DAAM	6.60 Put	10,000	60.4629	0.0000	0.0000	0.0000	10,000	447,000.00	
				10,000					10,000.00	447,000.00	10,000.00
		Total	10,000						10,000.00	447,000.00	10,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	3.0000	3.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	42.0000	74.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	18.0000	12.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	121.0000	163.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	35.0000	26.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	186.0000	232.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	55.0000	43.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	254.0000	303.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	71.0000	57.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	310.0000	362.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	84.0000	69.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	356.0000	409.0000	0.0000	0.0000	0	0.00	
				85,400					0.00	0.00	25,320.00
		Total	85,400						0.00	0.00	25,320.00
Future											
	Sep 2012	ZAAD	Future	6,323	8.4735	8.4874	8.4930	8.4760	11	93,355.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAAD	Future	9,461	8.5139	8.5270	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5601	8.5730	0.0000	0.0000	0	0.00		
			<u>19,574</u>					<u>11.00</u>	<u>93,355.00</u>	<u>1,522,041.00</u>	<u>10,497,869,661.90</u>
	Total		19,574					11.00	93,355.00	1,522,241.00	10,497,935,785.90
Future											
Sep 2012	ZACA	Future	4	8.2172	8.2316	0.0000	0.0000	0	0.00		
			<u>4</u>					<u>0.00</u>	<u>0.00</u>	<u>21,206.00</u>	<u>151,185,486.70</u>
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	26,365	10.2155	10.2965	10.2355	10.2355	10	102,355.00		
Dec 2012	ZAEU	Future	52,847	10.3529	10.4336	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4998	10.5796	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7840	10.8627	0.0000	0.0000	0	0.00		
			<u>79,722</u>					<u>10.00</u>	<u>102,355.00</u>	<u>2,328,640.00</u>	<u>25,528,212,680.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	18.2985	15.3911	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	50.2300	40.2848	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	86.1137	67.7952	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	204.9051	169.4763	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	37.9938	43.5363	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	35.0309	40.4705	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	63.9337	56.0730	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	327.9833	289.5891	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	386.3780	342.6271	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	785.1916	723.7552	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	178.9089	197.1495	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	162.1542	178.5186	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	112.0922	122.9802	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		170,932					10.00	102,355.00	2,892,369.00	25,679,166,615.40
Future											
Sep 2012	ZAFR	Future	50	8.5108	8.5804	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>
	Total		50					0.00	0.00	362,462.00	3,115,456,810.50
Future											
Sep 2012	ZAGB	Future	13,258	12.9620	13.0076	13.0160	13.0160	50	650,800.00		
Dec 2012	ZAGB	Future	1,783	13.1169	13.1617	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2784	13.3223	0.0000	0.0000	0	0.00		
			<u>16,946</u>					<u>50.00</u>	<u>650,800.00</u>	<u>2,243,562.00</u>	<u>27,674,548,840.80</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Sep 2012	ZAGB	11.35 Put	6,000	10.7651	11.4500	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	37.3215	40.7435	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	146.1220	162.9579	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	82.1131	92.5545	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	763.5240	740.6142	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	293.9149	313.7969	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	201.3637	215.9759	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		100,046					50.00	650,800.00	2,609,236.00	27,798,744,643.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1053	0.1066	0.1062	0.1062	6	63,720.00		
Dec 2012	ZAJY	Future	50	0.1068	0.1080	0.0000	0.0000	0	0.00		
			<u>3,483</u>					<u>6.00</u>	<u>63,720.00</u>	<u>130,519.00</u>	<u>1,270,239,066.90</u>
	Total		3,483					6.00	63,720.00	130,519.00	1,270,239,066.90
Future											
Sep 2012	ZAUM	Future	1,113	8.3369	8.4454	8.4160	8.4050	25	21,018,000.00		
Dec 2012	ZAUM	Future	23	8.4376	8.5466	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.5426	8.6521	0.0000	0.0000	0	0.00		
			<u>1,146</u>					<u>25.00</u>	<u>21,018,000.00</u>	<u>18,209.00</u>	<u>14,074,719,470.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	13529.4716	17360.3002	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		1,206					25.00	21,018,000.00	18,475.00	14,083,168,336.00
Future											
Sep 2012	ZAUS	Future	245,319	8.3369	8.4454	8.4200	8.3372	4,870	40,885,125.40		
Dec 2012	ZAUS	Future	54,540	8.4376	8.5466	8.5110	8.4500	305	2,578,955.00		
Mar 2013	ZAUS	Future	19,868	8.5426	8.6521	8.6005	8.6005	29	249,414.50		
Jun 2013	ZAUS	Future	1,350	8.6387	8.7485	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7330	8.8438	0.0000	0.0000	0	0.00		
			<u>321,619</u>					<u>5,204.00</u>	<u>43,713,494.90</u>	<u>29,375,119.00</u>	<u>234,326,750,006.10</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1190.5354	1298.4740	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	3.6354	3.0740	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1042.5583	1150.1269	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	7.6308	6.3176	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	10.3268	8.4670	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	24.5898	17.6365	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.0349	21.7281	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	52.6189	39.0196	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	8.00 Put	8,925	76.4939	55.7958	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	109.9451	80.1749	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	151.2238	113.9278	0.0000	0.0000	100	11,700.00		
Sep 2012	ZAUS	8.25 Put	4,500	174.7954	133.6468	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	256.6424	323.2203	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	195.5603	249.5526	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	162.5401	207.4104	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	148.2541	189.7411	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	135.2947	173.6030	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	398.3947	328.2030	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	103.2851	133.2850	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	94.8827	122.1934	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	557.9827	476.7934	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	68.5459	87.9371	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	58.8011	75.2862	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	50.7673	64.8231	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	43.8005	56.1448	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	134.5264	110.6591	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	587.3229	670.2979	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	149.7229	123.6979	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	166.0563	137.7864	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	283.7089	238.8113	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	304.5202	352.2729	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	610.0648	540.6766	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	203.3871	235.8864	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	185.0420	214.5890	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	129.7037	150.3578	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	197.1814	170.0813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	233.7111	203.1861	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	310.4853	347.1824	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	229.1995	256.1856	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	156.2244	173.5602	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	129.8744	144.3362	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	112.4482	124.5007	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1479.6592	1569.3472	0.0000	0.0000	0	0.00		
			<u>312,731</u>					<u>100.00</u>	<u>11,700.00</u>	<u>3,574,921.00</u>	<u>1,697,470,203.33</u>
	Total		634,350					5,304.00	43,725,194.90	32,950,040.00	236,024,220,209.43
	Grand Total		1,123,565					55,406.00	398,838,924.90	42,922,988	331,205,028,852.73