



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.2154	0.2004	0.0000	0	0.00		
				<u>11,120</u>				<u>0.00</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	0.0262	0.0242	0.0000	0	0.00		
				<u>7,100</u>				<u>0.00</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	0.1920	0.1989	0.0000	0	0.00		
				<u>14,700</u>				<u>0.00</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	0.0338	0.0313	0.0000	0	0.00		
				<u>8,000</u>				<u>0.00</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	0.2019	0.2465	0.0000	0	0.00		
				<u>12,800</u>				<u>0.00</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	0.0859	0.0727	0.0000	0	0.00		
				<u>4,800</u>				<u>0.00</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											
	Jul 2012	DAAM	Future	20,000	6.5825	6.5232	0.0000	20,000	130,756,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			20,000					20,000.00	130,756,000.00	40,000.00	261,764,500.00	
Option												
	Jul 2012	DAAM	6.51 Call	20,000	75.1242	33.5627	0.0000	0.0000	0	0.00		
	Jul 2012	DAAM	6.53 Put	10,000	4.8734	0.0000	0.0000	0.0000	10,000	145,000.00		
	Jul 2012	DAAM	6.54 Put	10,000	6.5400	0.0000	0.0000	0.0000	10,000	155,000.00		
			40,000						20,000.00	300,000.00	60,000.00	1,932,000.00
	Total		60,000						40,000.00	131,056,000.00	100,000.00	263,696,500.00
Future												
	Jul 2012	DAAN	Future	0	8.1881	8.1622	0.0000	0.0000	4,000	32,824,000.00		
			0						4,000.00	32,824,000.00	4,000.00	32,824,000.00
Option												
	Jul 2012	DAAN	8.19 Call	0	49.0119	43.4408	0.0000	0.0000	10,000	493,000.00		
			0						10,000.00	493,000.00	20,000.00	1,221,900.00
	Total		0						14,000.00	33,317,000.00	24,000.00	34,045,900.00
Option												
	Jul 2012	DAUS	7.72 Put	4,800	2.0000	3.0000	0.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	14.0000	13.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	18.0000	21.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	79.0000	74.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	34.0000	39.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	137.0000	130.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	57.0000	62.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	202.0000	197.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	77.0000	80.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	256.0000	250.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	90.0000	93.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	300.0000	295.0000	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	6,283	8.5503	8.4570	8.5800	8.5107	50	427,267.50		
	Dec 2012	ZAAD	Future	9,461	8.5827	8.5039	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,790	8.6218	8.5490	0.0000	0.0000	0	0.00		
			19,534						50.00	427,267.50	1,522,119.00	10,498,533,724.90
	Total		19,534						50.00	427,267.50	1,522,319.00	10,498,599,848.90
Future												
	Sep 2012	ZACA	Future	4	8.1821	8.1201	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

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Sep 2012	ZAEU	Future	26,365	10.1228	10.0874	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,847	10.2496	10.2328	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.3876	10.3790	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6541	10.6644	0.0000	0.0000	0	0.00		
			<u>79,722</u>					<u>0.00</u>	<u>0.00</u>	<u>2,329,438.00</u>	<u>25,536,364,548.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	15.9102	19.2111	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	49.1445	59.0199	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	87.1077	102.4944	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	226.6549	253.1987	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	17.9062	17.8910	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	15.6729	15.6811	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	65.1562	67.3510	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	357.7539	369.4092	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	422.5692	435.2045	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	844.5717	860.6795	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	136.7015	136.1756	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	123.1785	122.9407	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	83.4678	83.8697	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					0.00	0.00	2,893,167.00	25,687,318,483.40
Future											
Sep 2012	ZAFR	Future	25	8.4323	8.4037	8.4550	8.4550	25	211,375.00		
			<u>25</u>					<u>25.00</u>	<u>211,375.00</u>	<u>362,487.00</u>	<u>3,115,668,185.50</u>
		Total	25					25.00	211,375.00	362,487.00	3,115,668,185.50
Future											
Sep 2012	ZAGB	Future	13,254	12.9541	12.8450	12.8610	12.8610	39	501,579.00		
Dec 2012	ZAGB	Future	1,783	13.0982	13.0118	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2526	13.1757	0.0000	0.0000	0	0.00		
			<u>16,942</u>					<u>39.00</u>	<u>501,579.00</u>	<u>2,243,667.00</u>	<u>27,675,903,722.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	8.3165	9.3265	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	29.9988	35.9067	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	111.9685	99.7118	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	52.4772	50.0837	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	744.1247	810.4581	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	257.5013	240.6980	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	170.2238	162.0005	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			100,042					39.00	501,579.00	2,609,341.00	27,800,099,525.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1050	0.1042	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1063	0.1057	0.0000	0.0000	0	0.00		
			<u>3,483</u>					<u>0.00</u>	<u>0.00</u>	130,519.00	1,270,239,066.90
Total			3,483					0.00	0.00	130,519.00	1,270,239,066.90
Future											
Sep 2012	ZAUM	Future	978	8.2490	8.2197	8.2241	8.2241	5	4,112,050.00		
Dec 2012	ZAUM	Future	28	8.3422	8.3275	8.3269	8.3269	5	4,163,450.00		
Mar 2013	ZAUM	Future	5	8.4418	8.4328	0.0000	0.0000	0	0.00		
			<u>1,011</u>					<u>10.00</u>	<u>8,275,500.00</u>	18,429.00	14,257,617,970.00
Option											
Sep 2012	ZAUM	8.60 Call	60	9420.9611	8843.5986	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	266.00	8,448,866.00
Total			1,071					10.00	8,275,500.00	18,695.00	14,266,066,836.00
Future											
Sep 2012	ZAUS	Future	254,083	8.2490	8.2197	8.2881	8.1900	7,285	59,823,054.00		
Dec 2012	ZAUS	Future	53,747	8.3422	8.3275	8.3370	8.2950	1,430	11,889,006.50		
Mar 2013	ZAUS	Future	20,305	8.4418	8.4328	8.4030	8.4030	5	42,015.00		
Jun 2013	ZAUS	Future	2,716	8.5343	8.5294	8.5195	8.5195	0	0.00		
Dec 2013	ZAUS	Future	542	8.6230	8.6261	0.0000	0.0000	0	0.00		
			<u>331,393</u>					<u>8,720.00</u>	<u>71,754,075.50</u>	29,433,428.00	234,811,911,168.60
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1101.9235	1072.9803	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.9235	3.2803	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	953.7717	924.9448	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	6.6530	7.2305	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	10.0150	11.6054	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	24.6034	27.8103	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.3109	34.0763	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	56.7737	64.8326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	85.9658	95.9436	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	123.5318	135.4251	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	169.6917	183.4455	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	3,000	195.9469	213.2258	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	190.9105	179.1229	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	142.3784	133.5178	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	115.6374	108.4671	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	104.3258	97.8839	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	94.2096	88.4250	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60 Put	4,000	445.2096	468.7250	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	70.5541	66.7130	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	64.3935	60.9603	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	615.3935	641.2603	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	45.5637	43.3557	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	38.7940	36.6555	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	32.9024	31.2171	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	28.1037	26.7817	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	144.8597	150.9725	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	506.9242	498.5646	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	164.7242	171.0646	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	186.0442	192.5874	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	313.4740	320.7588	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	252.8380	248.1198	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	661.6233	672.7551	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	166.3562	163.7037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	150.9749	148.7043	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	104.9799	103.6321	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	216.2023	219.2737	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	259.1342	262.6634	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	269.5429	267.7254	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	198.0083	196.9856	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	134.8631	134.4931	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	112.0320	111.8485	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	97.1494	97.0827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1379.4136	1411.8773	0.0000	0.0000	0	0.00		
			<u>312,731</u>					<u>0.00</u>	<u>0.00</u>	<u>3,579,421.00</u>	<u>1,698,147,708.33</u>
	Total		644,124					8,720.00	71,754,075.50	33,012,849.00	236,510,058,876.93

Grand Total	1,143,135							62,844.00	245,542,797.00	43,033,023	332,277,744,158.23
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