



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.1929	0.2202	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>	<b>11,120.00</b>	<b>1,287,696.00</b>
<b>Future</b>											
Sep 2012	CABF	Future	7,100	0.0431	0.0272	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>	<b>7,100.00</b>	<b>584,330.00</b>
<b>Future</b>											
Sep 2012	CABG	Future	14,700	0.1012	0.1668	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>	<b>14,700.00</b>	<b>1,571,430.00</b>
<b>Future</b>											
Sep 2012	CABH	Future	8,000	0.0575	0.0399	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>	<b>8,000.00</b>	<b>244,800.00</b>
<b>Future</b>											
Sep 2012	CABI	Future	12,800	0.1129	0.1768	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>	<b>12,800.00</b>	<b>1,665,280.00</b>
<b>Future</b>											
Sep 2012	CABJ	Future	4,800	0.1284	0.0971	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>	<b>4,800.00</b>	<b>406,560.00</b>
<b>Option</b>											
Jul 2012	DAAN	8.41 Put	10,000	14.4438	0.0000	0.0000	0.0000	10,000	371,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2012	DAAN	8.46 Put	10,000	34.5132	0.0000	0.0000	0.0000	10,000	451,000.00		
			20,000					20,000.00	822,000.00	10,000.00	451,000.00
		<b>Total</b>	<b>20,000</b>					<b>20,000.00</b>	<b>822,000.00</b>	10,000.00	451,000.00
<b>Option</b>											
Jul 2012	DAAO	8.57 Put	10,000	9.7453	42.2470	0.0000	0.0000	0	0.00		
Jul 2012	DAAO	8.59 Put	5,000	12.4340	50.5833	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	10,000.00	616,000.00
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	10,000.00	616,000.00
<b>Option</b>											
Jul 2012	DAAP	6.62 Put	10,000	27.0397	51.9757	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10,000.00	514,000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	10,000.00	514,000.00
<b>Option</b>											
Jul 2012	DAAQ	8.40 Put	10,000	46.9990	0.0000	0.0000	0.0000	10,000	722,000.00		
			10,000					10,000.00	722,000.00	10,000.00	722,000.00
		<b>Total</b>	<b>10,000</b>					<b>10,000.00</b>	<b>722,000.00</b>	10,000.00	722,000.00
<b>Option</b>											
Jul 2012	DAUS	7.72 Put	4,800	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	55.0000	18.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	5.0000	12.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	161.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	14.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	232.0000	155.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	27.0000	46.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	306.0000	224.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	40.0000	63.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	366.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	51.0000	75.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	414.0000	325.0000	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>	25,320.00	753,000.00
<b>Future</b>											
Sep 2012	ZAAD	Future	7,683	8.6935	8.5991	0.0000	0.0000	100	861,750.00		
Dec 2012	ZAAD	Future	9,816	8.7281	8.6313	8.7430	8.7425	200	1,748,560.00		
Mar 2013	ZAAD	Future	3,790	8.7686	8.6702	0.0000	0.0000	0	0.00		
			21,289					300.00	2,610,310.00	1,524,119.00	10,515,692,984.90
		<b>Total</b>	<b>21,289</b>					<b>300.00</b>	<b>2,610,310.00</b>	1,524,319.00	10,515,759,108.90

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2012	ZACA	Future	4	8.3520	8.2313	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>	21,206.00	151,185,486.70
<b>Future</b>											
Sep 2012	ZAEU	Future	25,940	10.3181	10.1381	10.3145	10.2460	430	4,413,053.00		
Dec 2012	ZAEU	Future	52,847	10.4475	10.2654	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.5866	10.4025	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8596	10.6702	0.0000	0.0000	0	0.00		
			79,297					430.00	4,413,053.00	2,331,472.00	25,557,077,969.70
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	9.2381	15.3161	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	23.0530	45.8291	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	42.3950	82.6542	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	129.3251	215.3340	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	28.2716	18.7377	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	25.8829	16.4265	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	42.5988	62.5771	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	261.3541	346.3938	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	313.0071	410.6388	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	691.3727	830.3597	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	178.7446	138.1503	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	160.3617	124.3793	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	106.5614	84.0564	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
		<b>Total</b>	<b>170,507</b>					<b>430.00</b>	<b>4,413,053.00</b>	2,895,201.00	25,708,031,904.70
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.5947	8.4471	0.0000	0.0000	0	0.00		
			25					0.00	0.00	362,487.00	3,115,668,185.50
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	362,487.00	3,115,668,185.50
<b>Future</b>											
Sep 2012	ZAGB	Future	13,551	13.1958	13.0164	13.2300	13.1345	702	9,242,334.50		
Dec 2012	ZAGB	Future	1,818	13.3420	13.1607	0.0000	0.0000	100	1,335,050.00		
Mar 2013	ZAGB	Future	1,905	13.4981	13.3143	0.0000	0.0000	0	0.00		
			17,274					802.00	10,577,384.50	2,245,218.00	27,696,267,588.30
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	6.1913	6.7051	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	23.1798	25.8088	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	174.6711	126.1779	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	89.1477	61.2017	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.55 Put	100	585.5549	700.8464	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	331.8564	274.3770	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	218.2409	181.4598	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	<b>Total</b>		<b>100,374</b>					<b>802.00</b>	<b>10,577,384.50</b>	2,610,892.00	27,820,463,391.20
<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1086	0.1061	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1100	0.1074	0.0000	0.0000	0	0.00		
			3,483					0.00	0.00	130,519.00	1,270,239,066.90
	<b>Total</b>		<b>3,483</b>					<b>0.00</b>	<b>0.00</b>	130,519.00	1,270,239,066.90
<b>Future</b>											
Sep 2012	ZAUM	Future	953	8.5099	8.3266	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.6050	8.4200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7051	8.5188	0.0000	0.0000	0	0.00		
			986					0.00	0.00	18,499.00	14,315,759,720.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	16989.0096	10680.9180	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	<b>Total</b>		<b>1,046</b>					<b>0.00</b>	<b>0.00</b>	18,765.00	14,324,208,586.00
<b>Future</b>											
Sep 2012	ZAUS	Future	259,846	8.5099	8.3266	8.5410	8.4200	37,298	315,705,812.80		
Dec 2012	ZAUS	Future	54,731	8.6050	8.4200	8.6400	8.5550	4,562	39,119,454.50		
Mar 2013	ZAUS	Future	20,295	8.7051	8.5188	8.7160	8.6410	740	6,436,830.00		
Jun 2013	ZAUS	Future	2,866	8.7973	8.6099	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8898	8.6992	0.0000	0.0000	0	0.00		
			338,280					42,600.00	361,262,097.30	29,486,796.00	235,262,551,939.60
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1361.4031	1178.7109	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.5031	2.1109	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1212.2038	1029.9183	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	3.0833	4.5262	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	4.1516	6.7725	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	8.4099	17.0620	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	10.6932	21.1888	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	21.0915	39.1720	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	32.0533	61.4921	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	47.4200	91.4839	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	72.9260	129.8299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	3,000	88.5932	152.2336	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	341.8698	223.5730	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.40 Call	3,000	257.8314	164.0995	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	207.7267	132.3077	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	187.8741	118.8445	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	169.8901	106.8092	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	259.9901	380.2092	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	125.7720	78.3516	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	113.8956	71.1176	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	403.9956	544.5176	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	77.6297	49.1979	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	65.0204	41.4165	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	54.8394	34.9734	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	46.5902	29.6025	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	83.8354	121.6099	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	699.7525	555.8332	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	94.7525	135.8332	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	106.6823	154.6545	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	193.3411	269.9719	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	353.6743	274.7470	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	479.6558	599.9863	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	230.7605	178.4236	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	208.5632	161.3851	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	143.1339	110.8525	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	143.2530	188.8648	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	173.3534	224.6458	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	348.1563	284.3145	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	254.7642	207.3325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	170.6616	139.8095	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	141.4521	115.5456	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	121.5020	99.7810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1566.0567	1440.7064	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>
	<b>Total</b>		<b>651,011</b>					<b>42,600.00</b>	<b>361,262,097.30</b>	<b>33,066,217.00</b>	<b>236,960,699,647.93</b>
	<b>Grand Total</b>		<b>1,146,659</b>					<b>74,132.00</b>	<b>380,406,844.80</b>	<b>43,091,046</b>	<b>332,878,627,426.03</b>