



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.1838	0.1929	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	0.0471	0.0431	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	0.0863	0.1012	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	0.0619	0.0575	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	0.0851	0.1129	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	0.1450	0.1284	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	DAAN	Future	0	8.4579	8.4498	0.0000	0.0000	10,000	83,820,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					10,000.00	83,820,000.00	18,000.00	149,466,200.00
		Total	0					10,000.00	83,820,000.00	58,000.00	151,510,100.00
Option											
	Jul 2012	DAAO	8.57 Put	10,000	6.4291	9.7453	0.0000	0.0000	0	0.00	
	Jul 2012	DAAO	8.59 Put	5,000	8.5861	12.4340	0.0000	0.0000	0	0.00	
			15,000					0.00	0.00	10,000.00	616,000.00
		Total	15,000					0.00	0.00	10,000.00	616,000.00
Option											
	Jul 2012	DAAP	6.62 Put	10,000	20.9065	27.0397	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	514,000.00
		Total	10,000					0.00	0.00	10,000.00	514,000.00
Option											
	Jul 2012	DAAQ	8.40 Put	10,000	37.8837	46.9990	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	722,000.00
		Total	10,000					0.00	0.00	10,000.00	722,000.00
Option											
	Jul 2012	DAAR	6.71 Put	20,000	55.7759	0.0000	0.0000	0.0000	20,000	981,000.00	
			20,000					20,000.00	981,000.00	20,000.00	981,000.00
		Total	20,000					20,000.00	981,000.00	20,000.00	981,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	65.0000	55.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	4.0000	5.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	184.0000	161.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	12.0000	14.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	256.0000	232.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	25.0000	27.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	329.0000	306.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	37.0000	40.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	390.0000	366.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	47.0000	51.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	439.0000	414.0000	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	7,683	8.7447	8.6935	8.7625	8.7235	30	262,485.00	
	Dec 2012	ZAAD	Future	9,816	8.7787	8.7281	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAAD	Future	3,790	8.8191	8.7686	0.0000	0.0000	0	0.00		
			21,289					30.00	262,485.00	1,524,149.00	10,515,955,469.90
		Total	21,289					30.00	262,485.00	1,524,349.00	10,516,021,593.90
Future											
Sep 2012	ZACA	Future	4	8.3803	8.3520	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	25,940	10.3490	10.3181	0.0000	0.0000	198	2,050,804.80		
Dec 2012	ZAEU	Future	52,847	10.4789	10.4475	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.6182	10.5866	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8991	10.8596	0.0000	0.0000	0	0.00		
			79,297					198.00	2,050,804.80	2,331,670.00	25,559,128,774.50
Option											
Sep 2012	ZAEU	9.45 Put	10,200	9.6610	9.2381	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	25.9692	23.0530	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	44.2790	42.3950	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	129.0090	129.3251	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	33.1740	28.2716	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	30.3168	25.8829	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	42.8220	42.5988	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	259.0289	261.3541	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	310.2756	313.0071	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	680.8918	691.3727	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	198.8440	178.7446	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	179.0291	160.3617	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	120.8050	106.5614	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
		Total	170,507					198.00	2,050,804.80	2,895,399.00	25,710,082,709.50
Future											
Sep 2012	ZAFR	Future	25	8.6202	8.5947	0.0000	0.0000	0	0.00		
			25					0.00	0.00	362,487.00	3,115,668,185.50
		Total	25					0.00	0.00	362,487.00	3,115,668,185.50
Future											
Sep 2012	ZAGB	Future	13,540	13.2852	13.1958	13.3122	13.2600	1,133	15,026,066.00		
Dec 2012	ZAGB	Future	1,818	13.4331	13.3420	0.0000	0.0000	130	1,744,795.00		
Mar 2013	ZAGB	Future	2,105	13.5902	13.4981	0.0000	0.0000	200	2,702,760.00		
			17,463					1,463.00	19,473,621.00	2,246,681.00	27,715,741,209.30
Option											

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Sep 2012	ZAGB	11.35 Put	6,000	2.1377	6.1913	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	12.7531	23.1798	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	197.3876	174.6711	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	100.4521	89.1477	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	526.4379	585.5549	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	359.8222	331.8564	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	236.7586	218.2409	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1071.8885	0.0000	0.0000	0.0000	200	152,600.00		
Mar 2013	ZAGB	13.90 Call	200	876.0038	0.0000	0.0000	0.0000	200	92,200.00		
Mar 2013	ZAGB	14.40 Call	200	686.6122	0.0000	0.0000	0.0000	200	67,200.00		
			83,700					600.00	312,000.00	366,274.00	124,507,802.90
	Total		101,163					2,063.00	19,785,621.00	2,612,955.00	27,840,249,012.20
Future											
Sep 2012	ZAJY	Future	3,435	0.1094	0.1086	0.1105	0.1105	2	22,100.00		
Dec 2012	ZAJY	Future	50	0.1108	0.1100	0.0000	0.0000	0	0.00		
			3,485					2.00	22,100.00	130,521.00	1,270,261,166.90
	Total		3,485					2.00	22,100.00	130,521.00	1,270,261,166.90
Future											
Sep 2012	ZAUM	Future	953	8.5553	8.5099	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.6514	8.6050	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7524	8.7051	0.0000	0.0000	0	0.00		
			986					0.00	0.00	18,499.00	14,315,759,720.00
Option											
Sep 2012	ZAUM	8.60 Call	60	18942.8180	16989.0096	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,046					0.00	0.00	18,765.00	14,324,208,586.00
Future											
Sep 2012	ZAUS	Future	263,859	8.5553	8.5099	8.5896	8.5006	13,117	111,991,757.60		
Dec 2012	ZAUS	Future	57,134	8.6514	8.6050	8.6810	8.6030	3,003	25,914,414.60		
Mar 2013	ZAUS	Future	20,720	8.7524	8.7051	8.7705	8.6990	930	8,039,055.00		
Jun 2013	ZAUS	Future	3,364	8.8454	8.7973	8.8649	8.7950	498	4,402,785.30		
Dec 2013	ZAUS	Future	542	8.9459	8.8898	0.0000	0.0000	0	0.00		
			345,619					17,548.00	150,348,012.50	29,504,344.00	235,412,899,952.10
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1406.7927	1361.4031	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.4927	1.5031	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1257.6038	1212.2038	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	3.0926	3.0833	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	4.1709	4.1516	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	7.7031	8.4099	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.75 Put	44,100	9.7064	10.6932	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	18.7641	21.0915	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	28.2775	32.0533	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	41.6219	47.4200	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	64.2190	72.9260	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	0	78.2244	88.5932	0.0000	0.0000	3,000	277,620.00		
Sep 2012	ZAUS	8.26 Call	300	376.5529	341.8698	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	287.2592	257.8314	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	233.1579	207.7267	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	209.1035	187.8741	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	189.4282	169.8901	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	234.1282	259.9901	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	140.8407	125.7720	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	127.6786	113.8956	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	372.3786	403.9956	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	86.9082	77.6297	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	72.7996	65.0204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	61.3872	54.8394	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	52.1266	46.5902	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	75.6862	83.8354	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	737.1743	699.7525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	85.7743	94.7525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	96.8337	106.6823	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	175.1713	193.3411	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	375.8276	353.6743	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	451.0884	479.6558	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	245.8761	230.7605	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	222.4436	208.5632	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	153.5331	143.1339	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	133.9919	143.2530	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	162.8349	173.3534	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	368.7680	348.1563	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	271.0827	254.7642	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	183.0412	170.6616	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	152.3501	141.4521	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	131.1014	121.5020	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1686.2692	1566.0567	0.0000	0.0000	0	0.00		
			<u>309,731</u>					<u>3,000.00</u>	<u>277,620.00</u>	<u>3,582,421.00</u>	<u>1,698,425,328.33</u>
	Total		655,350					20,548.00	150,625,632.50	33,086,765.00	237,111,325,280.43

<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>
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Grand Total		1,151,789					52,841.00	257,547,643.30	43,143,887	333,136,175,069.33
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