



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.2360	0.2228	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	0.0291	0.0339	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	0.1881	0.1615	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	0.0347	0.0417	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	0.1777	0.1453	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	0.0921	0.1079	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	CABK	Future	0	0.0189	0.0161	0.0000	10,000	153,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					10,000.00	153,000.00	20,000.00	395,000.00
		Total	0					10,000.00	153,000.00	20,000.00	395,000.00
Future											
	Jul 2012	CABL	Future	10,000	0.0046	0.0056	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
		Total	10,000					0.00	0.00	10,000.00	119,000.00
Future											
	Jul 2012	DAAO	Future	0	8.5908	8.5941	0.0000	0.0000	8,000	68,690,100.00	
				0					8,000.00	68,690,100.00	16,000.00
		Total	0					8,000.00	68,690,100.00	31,000.00	138,498,100.00
Future											
	Jul 2012	DAAP	Future	0	6.6341	6.6260	0.0000	0.0000	3,000	20,097,900.00	
				0					3,000.00	20,097,900.00	6,000.00
		Total	0					3,000.00	20,097,900.00	26,000.00	40,687,800.00
Future											
	Jul 2012	DAAQ	Future	10,000	8.1941	8.2755	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
Option											
	Jul 2012	DAAQ	8.29 Call	10,000	15.1885	44.0488	0.0000	0.0000	0	0.00	
	Jul 2012	DAAQ	8.40 Put	10,000	210.2413	139.9385	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	20,000.00
		Total	30,000					0.00	0.00	30,000.00	84,960,000.00
Future											
	Jul 2012	DAAR	Future	20,000	6.6192	6.6260	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	25,100.00
Option											
	Jul 2012	DAAR	6.61 Put	10,000	35.1170	35.5257	0.0000	0.0000	10,000	253,000.00	
	Jul 2012	DAAR	6.71 Put	20,000	104.8725	102.6325	0.0000	0.0000	0	0.00	
				30,000					10,000.00	253,000.00	30,000.00
		Total	50,000					10,000.00	253,000.00	55,100.00	168,079,430.00
Option											
	Aug 2012	DAAS	8.30 Call	4,000	29.8391	0.0000	0.0000	0.0000	4,000	305,000.00	
				4,000					4,000.00	305,000.00	4,000.00
		Total	4,000					4,000.00	305,000.00	4,000.00	305,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	0.0000	1.0000	0.0000	0.0000	0	0.00	

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Jul 2012	DAUS	8.51 Call	4,800	2.0000	8.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	15.0000	11.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	70.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	35.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	132.0000	159.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	58.0000	46.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	199.0000	229.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	78.0000	64.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	256.0000	287.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	94.0000	78.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	302.0000	335.0000	0.0000	0.0000	0	0.00		
			<u>85,400</u>					<u>0.00</u>	<u>0.00</u>	<u>25,320.00</u>	<u>753,000.00</u>
	Total		85,400					0.00	0.00	25,320.00	753,000.00
Future											
Sep 2012	ZAAD	Future	7,685	8.5773	8.6127	8.6283	8.5610	1,480	12,704,000.00		
Dec 2012	ZAAD	Future	9,816	8.6090	8.6446	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.6444	8.6820	0.0000	0.0000	0	0.00		
			<u>21,291</u>					<u>1,480.00</u>	<u>12,704,000.00</u>	<u>1,525,864.00</u>	<u>10,530,707,266.10</u>
	Total		21,291					1,480.00	12,704,000.00	1,526,064.00	10,530,773,390.10
Future											
Sep 2012	ZACA	Future	0	8.1892	8.2372	8.1835	8.1835	4	32,734.00		
			<u>0</u>					<u>4.00</u>	<u>32,734.00</u>	<u>21,210.00</u>	<u>151,218,220.70</u>
	Total		0					4.00	32,734.00	21,210.00	151,218,220.70
Future											
Sep 2012	ZAEU	Future	26,126	10.2050	10.2409	10.2330	10.1955	559	5,715,402.00		
Dec 2012	ZAEU	Future	52,847	10.3328	10.3688	10.3676	10.3573	700	7,254,205.00		
Mar 2013	ZAEU	Future	75	10.4699	10.5056	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7504	10.7834	0.0000	0.0000	0	0.00		
			<u>79,483</u>					<u>1,259.00</u>	<u>12,969,607.00</u>	<u>2,345,011.00</u>	<u>25,696,443,679.50</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	12.9729	12.4487	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	37.8089	36.2712	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	67.7844	65.0621	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	177.1659	169.4798	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	18.4133	22.5466	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	16.1188	20.5483	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	57.7010	59.5623	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	316.4902	311.2122	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	375.0965	367.8636	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	778.7978	760.9799	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.00 Call	100	153.0070	170.4074	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	137.4347	153.3529	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	91.9084	103.0344	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,693					1,259.00	12,969,607.00	2,908,740.00	25,847,397,614.50
Future											
Sep 2012	ZAFR	Future	25	8.5029	8.5358	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	13,018	12.9716	13.0665	13.0415	12.9910	1,219	15,838,230.00		
Dec 2012	ZAGB	Future	1,593	13.1180	13.2129	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.2716	13.3665	13.3426	13.3220	251	3,348,972.00		
			16,967					1,470.00	19,187,202.00	2,256,063.00	27,839,092,463.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	3.1561	2.7741	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	24.7393	20.6634	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	106.4862	134.3199	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	51.3680	67.4985	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	738.2251	678.1568	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	269.6627	300.6247	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	178.8795	199.7373	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1217.5231	1168.9728	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	713.0142	756.3898	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	547.9077	584.1742	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,667					1,470.00	19,187,202.00	2,622,337.00	27,963,600,266.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1050	0.1064	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1063	0.1078	0.1078	0.1078	20,043	215,639,158.40		
			23,453					20,043.00	215,639,158.40	156,941.00	1,555,195,610.10
	Total		23,453					20,043.00	215,639,158.40	156,941.00	1,555,195,610.10
Future											
Sep 2012	ZAUM	Future	1,033	8.2462	8.3265	8.2510	8.2275	15	12,364,500.00		
Dec 2012	ZAUM	Future	28	8.3395	8.4201	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4375	8.5182	0.0000	0.0000	0	0.00		
			1,066					15.00	12,364,500.00	18,599.00	14,399,171,470.00
Option											
Sep 2012	ZAUM	8.60 Call	60	8834.1415	11024.2318	0.0000	0.0000	0	0.00		

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			60					0.00	0.00	266.00	8,448,866.00
		Total	1,126					15.00	12,364,500.00	18,865.00	14,407,620,336.00

Future

Sep 2012	ZAUS	Future	248,333	8.2462	8.3265	8.3275	8.2500	27,625	229,449,960.60		
Dec 2012	ZAUS	Future	81,238	8.3395	8.4201	8.4257	8.3525	52,120	436,741,258.50		
Mar 2013	ZAUS	Future	20,675	8.4375	8.5182	8.5200	8.4500	41	348,286.00		
Jun 2013	ZAUS	Future	3,364	8.5267	8.6078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6279	8.7085	0.0000	0.0000	0	0.00		
			354,152					79,786.00	666,539,505.10	29,639,772.00	236,550,136,498.10

Option

Sep 2012	ZAUS	7.15 Call	16,000	1099.0319	1178.6381	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.8319	2.1381	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	950.9064	1029.9906	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	6.6335	4.8678	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	10.0457	6.8222	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	24.7549	17.8612	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.5135	22.3122	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	56.9430	41.6627	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	85.7001	63.2488	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	122.7483	94.6640	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	168.3845	134.5648	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	186.4964	229.1276	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	137.1441	168.1546	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	290.9441	241.6546	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	110.0053	136.0902	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	98.5558	122.4596	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	88.3414	110.2423	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	442.1414	383.7423	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	64.6933	80.7808	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	58.5975	73.2831	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	612.3975	546.7831	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	40.1554	50.4685	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	33.6229	42.3388	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	28.1316	35.7890	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	23.7067	30.1402	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	149.4435	126.1372	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	508.8563	561.1168	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	169.3563	141.0168	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	190.6953	160.3150	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	317.8539	277.8233	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	253.4502	283.4395	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	664.1804	608.2658	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00	Call	25,000	165.6250	186.0957	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	149.9843	168.6776	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.50	Call	300	103.4349	116.6579	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.00	Put	1,500	226.1276	198.7450	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	269.7068	236.2079	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	274.1840	297.7653	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.55	Call	500	201.1902	218.9571	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.20	Call	500	136.4434	148.8157	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.55	Call	250	113.1060	123.3255	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.85	Call	250	97.8628	106.6591	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1453.4033	1503.7351	0.0000	0.0000	0	0.00	
				<u>314,631</u>					<u>0.00</u>	<u>0.00</u>	
	Total			668,783					79,786.00	666,539,505.10	33,230,893.00
											1,699,491,628.33

Grand Total	1,223,958	139,057.00	1,028,935,706.50	43,420,077	335,346,142,228.13
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