



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.2581	0.2360	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	0.0224	0.0291	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	0.1854	0.1881	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	0.0353	0.0347	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	0.1788	0.1777	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	0.0904	0.0921	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	CABL	Future	10,000	0.0004	0.0046	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			10,000					0.00	0.00	10,000.00	119,000.00
		Total	10,000					0.00	0.00	10,000.00	119,000.00
Future											
	Jul 2012	DAAQ	Future	0	8.2028	8.1941	0.0000	0.0000	10,000	82,028,000.00	
				0					10,000.00	82,028,000.00	20,000.00
		Total	0					10,000.00	82,028,000.00	40,000.00	166,988,000.00
Future											
	Jul 2012	DAAR	Future	16,000	6.6386	6.6192	0.0000	0.0000	4,000	26,635,600.00	
				16,000					4,000.00	26,635,600.00	29,100.00
Option											
	Jul 2012	DAAR	6.61 Put	10,000	12.0776	35.1170	0.0000	0.0000	0	0.00	
	Jul 2012	DAAR	6.71 Put	20,000	75.3955	104.8725	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	30,000.00
		Total	46,000					4,000.00	26,635,600.00	59,100.00	194,715,030.00
Option											
	Aug 2012	DAAS	8.30 Call	4,000	22.1128	29.8391	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	4,000.00
		Total	4,000					0.00	0.00	4,000.00	305,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	1.0000	0.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	0.0000	2.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	13.0000	15.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	68.0000	70.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	30.0000	35.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	132.0000	132.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	52.0000	58.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	199.0000	199.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	73.0000	78.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	257.0000	256.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	88.0000	94.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	304.0000	302.0000	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	753,000.00
Future											
	Sep 2012	ZAAD	Future	7,700	8.6271	8.5773	8.5900	8.5900	15	128,850.00	
	Dec 2012	ZAAD	Future	9,816	8.6592	8.6090	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.6940	8.6444	0.0000	0.0000	0	0.00	
				21,306					15.00	128,850.00	1,525,879.00
											10,530,836,116.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			21,306					15.00	128,850.00	1,526,079.00	10,530,902,240.10
Future											
Sep 2012	ZAEU	Future	26,126	10.1233	10.2050	10.1290	10.1290	15	151,935.00		
Dec 2012	ZAEU	Future	52,964	10.2521	10.3328	0.0000	0.0000	117	1,206,440.00		
Mar 2013	ZAEU	Future	75	10.3899	10.4699	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6658	10.7504	0.0000	0.0000	0	0.00		
			79,600					132.00	1,358,375.00	2,345,143.00	25,697,802,054.50
Option											
Sep 2012	ZAEU	9.45 Put	10,200	16.0855	12.9729	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	49.8959	37.8089	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	87.5826	67.7844	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	221.3351	177.1659	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	13.2302	18.4133	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	11.5411	16.1188	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	67.2329	57.7010	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	359.2005	316.4902	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	423.1950	375.0965	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	841.5495	778.7978	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	135.9728	153.0070	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	122.0726	137.4347	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	81.5067	91.9084	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
Total			170,810					132.00	1,358,375.00	2,908,872.00	25,848,755,989.50
Future											
Sep 2012	ZAFR	Future	25	8.4284	8.5029	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	12,838	12.9633	12.9716	12.9625	12.8950	188	2,431,302.50		
Dec 2012	ZAGB	Future	1,593	13.1113	13.1180	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	2,356	13.2666	13.2716	0.0000	0.0000	0	0.00		
			16,787					188.00	2,431,302.50	2,256,251.00	27,841,523,766.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.9841	3.1561	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	23.8720	24.7393	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	101.5398	106.4862	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	48.4828	51.3680	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	739.8246	738.2251	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	265.1968	269.6627	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	175.9618	178.8795	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.70 Put	200	1212.7693	1217.5231	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	703.4883	713.0142	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	539.1097	547.9077	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		Total	100,487					188.00	2,431,302.50	2,622,525.00	27,966,031,569.10
Future											
Sep 2012	ZAJY	Future	3,435	0.1057	0.1050	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1070	0.1063	0.0000	0.0000	0	0.00		
			23,453					0.00	0.00	156,941.00	1,555,195,610.10
		Total	23,453					0.00	0.00	156,941.00	1,555,195,610.10
Future											
Sep 2012	ZAUM	Future	1,033	8.2618	8.2462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.3562	8.3395	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4556	8.4375	0.0000	0.0000	0	0.00		
			1,066					0.00	0.00	18,599.00	14,399,171,470.00
Option											
Sep 2012	ZAUM	8.60 Call	60	8696.7468	8834.1415	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,126					0.00	0.00	18,865.00	14,407,620,336.00
Future											
Sep 2012	ZAUS	Future	247,394	8.2618	8.2462	8.2800	8.2250	4,175	34,432,995.40		
Dec 2012	ZAUS	Future	80,859	8.3562	8.3395	8.3755	8.3300	1,130	9,445,902.00		
Mar 2013	ZAUS	Future	20,665	8.4556	8.4375	8.4415	8.4415	10	84,415.00		
Jun 2013	ZAUS	Future	3,264	8.5474	8.5267	8.5495	8.5375	100	854,059.50		
Dec 2013	ZAUS	Future	542	8.6447	8.6279	0.0000	0.0000	0	0.00		
			352,724					5,415.00	44,817,371.90	29,645,187.00	236,594,953,870.00
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1114.1534	1099.0319	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.3534	2.8319	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	965.6919	950.9064	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	5.4782	6.6335	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	8.3673	10.0457	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	21.3138	24.7549	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	26.4826	30.5135	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	50.5940	56.9430	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	77.3001	85.7001	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	112.2513	122.7483	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	155.8999	168.3845	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	188.5401	186.4964	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	137.3261	137.1441	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.40 Put	3,000	275.5261	290.9441	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	109.2652	110.0053	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	97.4662	98.5558	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	86.9675	88.3414	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	425.1675	442.1414	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	62.8520	64.6933	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	56.6872	58.5975	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	594.8872	612.3975	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	38.1922	40.1554	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	31.7140	33.6229	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	26.3096	28.1316	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	21.9867	23.7067	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	140.4640	149.4435	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	515.9336	508.8563	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	159.7336	169.3563	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	180.4416	190.6953	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	304.7686	317.8539	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	254.8388	253.4502	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	647.9443	664.1804	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	165.5039	165.6250	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	149.6550	149.9843	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	102.6479	103.4349	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	215.8813	226.1276	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	258.2718	269.7068	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	275.2888	274.1840	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	201.6585	201.1902	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	136.5788	136.4434	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	113.1803	113.1060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	97.9223	97.8628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1434.0992	1453.4033	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<u>0.00</u>	<u>0.00</u>	<u>3,591,121.00</u>	<u>1,699,491,628.33</u>
	Total		667,355					5,415.00	44,817,371.90	33,236,308.00	238,294,445,498.33
Grand Total			1,188,482					19,750.00	157,399,499.40	43,404,827	335,501,803,727.53