



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.1751	0.1791	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	0.0419	0.0401	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	0.1804	0.1876	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	0.0295	0.0253	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	0.2536	0.2614	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	0.0661	0.0627	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	DAAI	Future	2,000	8.1591	8.0800	0.0000	0.0000	2,000	16,309,600.00		

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			2,000					2,000.00	16,309,600.00	2 000.00	16 309 600.00
Option	Jul 2012	DAAI	8.07 Call	10,000	119.2664	0.0000	0.0000	10,000	760,000.00		
			10,000					10,000.00	760,000.00	10 000.00	760 000.00
			Total	12,000				12,000.00	17,069,600.00	12 000.00	17 069 600.00
Future	Jul 2012	DANZ	Future	5,000	6.5802	6.5000	0.0000	5,000	32,720,500.00		
			5,000					5,000.00	32,720,500.00	5 000.00	32 720 500.00
Option	Jul 2012	DANZ	6.48 Call	5,000	117.3964	0.0000	0.0000	5,000	295,000.00		
			5,000					5,000.00	295,000.00	5 000.00	295 000.00
			Total	10,000				10,000.00	33,015,500.00	10 000.00	33 015 500.00
Option	Jul 2012	DAUS	7.72 Put	4,800	11.0000	18.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	49.0000	39.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	33.0000	47.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	118.0000	102.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	55.0000	71.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	177.0000	158.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	78.0000	96.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	241.0000	220.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	97.0000	116.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	294.0000	273.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	110.0000	131.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	339.0000	318.0000	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	5,828	8.4144	8.3356	8.3953	12	100,743.60		
	Dec 2012	ZAAD	Future	11,671	8.4536	8.3756	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,790	8.4943	8.4166	0.0000	0	0.00		
			21,289					12.00	100,743.60	1 518 958.00	10 471 731 438.00
			Total	21,289				12.00	100,743.60	1 519 158.00	10 471 797 562.00
Future	Sep 2012	ZACA	Future	4	8.1258	8.0503	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAEU	Future	27,335	10.3245	10.3047	10.3375	10.3239	2,050	21,099,358.20		
Dec 2012	ZAEU	Future	52,847	10.4628	10.4448	10.4815	10.4815	3	31,444.50		
Mar 2013	ZAEU	Future	75	10.6062	10.5869	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8885	10.8728	0.0000	0.0000	0	0.00		
			<u>80,692</u>					<u>2,053.00</u>	<u>21,130,802.70</u>	<u>2 323 987.00</u>	<u>25 480 656 038.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	15.5476	17.9736	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	39.4315	45.9697	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	66.2600	76.1558	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	165.9006	183.5273	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	53.4284	55.9763	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	49.8662	52.3129	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	55.4746	61.5825	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	288.1961	305.9492	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	340.8305	359.7788	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	716.4267	737.7453	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	218.4432	221.7985	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	198.6783	202.0673	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	139.0885	142.2141	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	171,902					2,053.00	21,130,802.70	2 887 716.00	25 631 609 973.40
Future											
Sep 2012	ZAFR	Future	50	8.5991	8.5892	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>362 462.00</u>	<u>3 115 456 810.50</u>
		Total	50					0.00	0.00	362 462.00	3 115 456 810.50
Future											
Sep 2012	ZAGB	Future	13,396	12.8433	12.8116	12.8197	12.8197	50	640,985.00		
Dec 2012	ZAGB	Future	1,783	12.9974	12.9679	13.0165	13.0165	3	39,049.50		
Mar 2013	ZAGB	Future	1,905	13.1533	13.1235	0.0000	0.0000	0	0.00		
			<u>17,084</u>					<u>53.00</u>	<u>680,034.50</u>	<u>2 241 920.00</u>	<u>27 653 433 567.30</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	14.7879	16.0444	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	52.7464	54.2690	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	134.0395	131.1486	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	76.9028	75.9745	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	871.7936	896.0491	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	286.5757	281.8976	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	202.8091	200.6401	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>
		Total	100,184					53.00	680,034.50	2 607 594.00	27 777 629 370.20

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Future											
Sep 2012	ZAJY	Future	3,433	0.1034	0.1024	0.0000	0.0000	0	0.00		
			<u>3,433</u>					<u>0.00</u>	<u>0.00</u>	<u>130 463.00</u>	<u>1 269 656 346.90</u>
		Total	3,433					0.00	0.00	130 463.00	1 269 656 346.90
Future											
Sep 2012	ZAUM	Future	1,063	8.2414	8.1681	8.1910	8.1910	5	4,095,500.00		
Dec 2012	ZAUM	Future	18	8.3423	8.2694	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4450	8.3699	0.0000	0.0000	0	0.00		
			<u>1,086</u>					<u>5.00</u>	<u>4,095,500.00</u>	<u>17 929.00</u>	<u>13 843 198 020.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	13272.7165	11781.5934	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8 448 866.00</u>
		Total	1,146					5.00	4,095,500.00	18 195.00	13 851 646 886.00
Future											
Sep 2012	ZAUS	Future	249,542	8.2414	8.1681	8.2485	8.1670	18,495	152,107,182.40		
Dec 2012	ZAUS	Future	51,931	8.3423	8.2694	8.3100	8.2950	110	912,600.00		
Mar 2013	ZAUS	Future	19,627	8.4450	8.3699	0.0000	0.0000	250	2,107,550.00		
Jun 2013	ZAUS	Future	1,350	8.5376	8.4621	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6349	8.5594	0.0000	0.0000	0	0.00		
			<u>322,992</u>					<u>18,855.00</u>	<u>155,127,332.40</u>	<u>29 270 726.00</u>	<u>233 456 240 367.60</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1097.9750	1026.4365	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	6.5750	8.3365	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	951.4971	880.9315	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	13.4702	18.3319	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	19.3690	27.4283	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	42.9074	56.7227	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	51.3979	66.9617	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	87.2881	114.1903	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	122.9478	154.7945	0.0000	0.0000	1,500	207,000.00		
Sep 2012	ZAUS	8.10 Put	2,000	166.1110	202.6864	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	216.6026	259.3340	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	8,000	244.4742	291.0006	0.0000	0.0000	1,500	394,500.00		
Sep 2012	ZAUS	8.50 Call	2,000	155.9401	138.1025	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	3,500	143.8061	127.3469	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	132.7272	117.8159	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	491.3272	549.7159	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	105.4080	93.9588	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	97.9184	87.3529	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	656.5184	719.2529	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	73.9100	66.0160	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.10 Call	24,360	64.7563	57.6840	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	56.6964	50.6707	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	49.8988	44.7483	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	172.8309	206.6652	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	536.6698	499.4255	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	194.3698	230.0255	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	217.2738	254.6865	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	350.9894	396.5264	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	291.5687	272.0291	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	698.9724	756.2892	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	201.6433	189.1520	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	185.0602	173.8478	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	133.6569	125.8805	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	243.3575	279.3808	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	288.6450	330.6325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	304.5907	290.3498	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	229.0839	218.8831	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	160.2343	153.4016	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	134.6762	129.3938	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	117.7576	113.4727	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1531.2811	1473.8526	0.0000	0.0000	0	0.00		
			<u>316,731</u>					<u>3,000.00</u>	<u>601,500.00</u>	<u>3 561 421.00</u>	<u>1 694 968 503.33</u>
	Total		639,723					21,855.00	155,728,832.40	32 832 147.00	235 151 208 870.93

Grand Total	1,103,651			45,978.00	231 821 013.20	42,575,381	328,808,319,704.83
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