



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.1784	0.1787	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	0.0370	0.0383	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	0.1692	0.1657	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	0.0366	0.0370	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	0.2275	0.2299	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	0.0780	0.0763	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	10,000	8.2628	8.2690	0.0000	0.0000	0	0.00		

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			10,000					0.00	0.00	10,000.00	81,841,900.00
Option											
	Jul 2012	DAAI	8.07 Call	10,000	193.3087	205.1890	0.0000	0.0000	0	0.00	
	Jul 2012	DAAI	8.17 Put	15,000	4.5327	18.3381	0.0000	0.0000	0	0.00	
			25,000					0.00	0.00	25,000.00	1,256,950.00
		Total	35,000					0.00	0.00	35,000.00	83,098,850.00
Future											
	Jul 2012	DAAJ	Future	10,000	8.2641	8.3000	0.0000	0.0000	10,000	82,626,000.00	
			10,000					10,000.00	82,626,000.00	10,000.00	82,626,000.00
Option											
	Jul 2012	DAAJ	8.29 Put	10,000	71.4162	0.0000	0.0000	0.0000	10,000	800,000.00	
			10,000					10,000.00	800,000.00	10,000.00	800,000.00
		Total	20,000					20,000.00	83,426,000.00	20,000.00	83,426,000.00
Future											
	Jul 2012	DANZ	Future	5,000	6.5953	6.6173	0.0000	0.0000	0	0.00	
			5,000					0.00	0.00	5,000.00	32,720,500.00
Option											
	Jul 2012	DANZ	6.48 Call	5,000	116.2150	143.4423	0.0000	0.0000	0	0.00	
	Jul 2012	DANZ	6.55 Put	5,000	7.2483	15.7412	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	515,000.00
		Total	15,000					0.00	0.00	15,000.00	33,235,500.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	5.0000	6.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	56.0000	64.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	18.0000	19.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	134.0000	141.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	36.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	198.0000	205.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	56.0000	57.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	265.0000	272.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	73.0000	74.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	322.0000	328.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	86.0000	87.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	368.0000	374.0000	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	6,275	8.4462	8.4753	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	11,671	8.4855	8.5148	0.0000	0.0000	0	0.00	

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Mar 2013	ZAAD	Future	3,790	8.5282	8.5563	0.0000	0.0000	0	0.00		
			21,736					0.00	0.00	1,519,761.00	10,478,505,634.00
		Total	21,736					0.00	0.00	1,519,961.00	10,478,571,758.00
Future											
Sep 2012	ZACA	Future	4	8.1685	8.1830	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	26,335	10.2688	10.2870	10.2350	10.2350	2	20,470.00		
Dec 2012	ZAEU	Future	52,847	10.4058	10.4247	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.5502	10.5686	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8301	10.8455	0.0000	0.0000	0	0.00		
			79,692					2.00	20,470.00	2,325,358.00	25,494,703,262.40
Option											
Sep 2012	ZAEU	9.45 Put	10,200	17.1105	16.1836	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	44.7472	42.7949	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	75.3559	71.8542	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	186.2193	177.4296	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	44.8280	45.3060	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	41.8138	42.1914	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	61.9820	60.0086	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	309.9416	300.3078	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	364.2994	353.5142	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	751.9677	736.9189	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	197.8032	201.3974	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	179.5851	182.7017	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	124.8882	126.6153	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
		Total	170,902					2.00	20,470.00	2,889,087.00	25,645,657,197.40
Future											
Sep 2012	ZAFR	Future	50	8.5594	8.5711	0.0000	0.0000	0	0.00		
			50					0.00	0.00	362,462.00	3,115,456,810.50
		Total	50					0.00	0.00	362,462.00	3,115,456,810.50
Future											
Sep 2012	ZAGB	Future	13,451	12.9478	12.9454	12.9700	12.9700	1	12,970.00		
Dec 2012	ZAGB	Future	1,783	13.1006	13.0984	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2591	13.2559	0.0000	0.0000	0	0.00		
			17,139					1.00	12,970.00	2,242,907.00	27,666,082,284.80
Option											

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Sep 2012	ZAGB	11.35 Put	6,000	11.8162	12.4632	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	40.2760	43.0508	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	152.8501	155.6332	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	89.8485	91.6871	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	787.9485	794.7988	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	302.6463	307.8815	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	210.8071	216.7540	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		100,239					1.00	12,970.00	2,608,581.00	27,790,278,087.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1049	0.1050	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1063	0.1064	0.0000	0.0000	0	0.00		
			3,483					0.00	0.00	130,513.00	1,270,175,346.90
	Total		3,483					0.00	0.00	130,513.00	1,270,175,346.90
Future											
Sep 2012	ZAUM	Future	1,028	8.3438	8.3505	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	23	8.4441	8.4509	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.5477	8.5540	0.0000	0.0000	0	0.00		
			1,061					0.00	0.00	18,114.00	13,995,721,520.00
Option											
Sep 2012	ZAUM	8.60 Call	60	14722.4981	15376.0171	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,121					0.00	0.00	18,380.00	14,004,170,386.00
Future											
Sep 2012	ZAUS	Future	243,557	8.3438	8.3505	8.3855	8.3191	3,998	33,421,083.20		
Dec 2012	ZAUS	Future	51,931	8.4441	8.4509	8.4870	8.4635	1,300	11,025,065.00		
Mar 2013	ZAUS	Future	19,627	8.5477	8.5540	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	1,350	8.6428	8.6466	8.6820	8.6662	142	1,232,417.40		
Dec 2013	ZAUS	Future	542	8.7345	8.7372	0.0000	0.0000	0	0.00		
			317,007					5,440.00	45,678,565.60	29,312,309.00	233,801,763,488.10
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1197.7541	1204.6388	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	3.9541	4.1388	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1049.7333	1056.7928	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	7.8237	8.3572	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	10.3708	11.1404	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	25.5619	26.9437	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	31.3786	32.9326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	55.4247	57.4768	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	80.3765	82.6469	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.10 Put	2,000	114.7697	117.0685	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	156.8533	159.0100	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	180.7515	182.7754	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	208.6983	216.7124	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	175.1510	182.4399	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	160.5399	167.4530	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	147.2250	153.7602	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	403.4250	403.2602	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	114.0373	119.4666	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	105.1704	110.2564	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	561.3704	559.7564	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	77.0711	80.9299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	66.5302	69.8694	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	57.7678	60.6495	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	50.0917	52.6295	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	137.5179	138.1576	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	596.9937	604.3611	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	152.8937	153.4611	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	169.3974	169.8813	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	288.1674	288.0504	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	315.9482	321.7091	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	614.7711	613.1074	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	214.1326	218.6753	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	195.5098	199.7717	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	138.8275	142.1295	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	201.6393	202.6002	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	238.5813	239.5463	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	320.7656	325.9341	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	238.3933	242.6007	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	163.8466	166.9898	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	136.7103	139.4268	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	118.6929	121.1035	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1494.0368	1501.5106	0.0000	0.0000	0	0.00		
			<u>312,231</u>					<i>0.00</i>	<i>0.00</i>	<i>3,574,421.00</i>	<i>1,697,377,503.33</i>
	Total		629,238					5,440.00	45,678,565.60	32,886,730.00	235,499,140,991.43
	Grand Total		1,140,693					25,443.00	129,138,005.60	42,681,360	329,492,439,712.83