



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.1927	0.1789	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	0.0325	0.0294	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	0.1716	0.1798	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	0.0364	0.0333	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	0.2256	0.2589	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	0.0793	0.0672	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	DAAJ	Future	5,000	8.2409	8.1992	0.0000	0.0000	15,000	123,496,500.00		

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			5,000					15,000.00	123,496,500.00	25,000.00	206,122,500.00
Option											
	Jul 2012	DAAJ	8.20 Call	20,000	63.6358	0.0000	0.0000	20,000	730,000.00		
	Jul 2012	DAAJ	8.20 Put	10,000	22.7358	0.0000	0.0000	10,000	322,000.00		
	Jul 2012	DAAJ	8.29 Put	10,000	68.7095	109.6482	0.0000	0	0.00		
			40,000					30,000.00	1,052,000.00	40,000.00	1,852,000.00
	Total		45,000					45,000.00	124,548,500.00	65,000.00	207,974,500.00
Future											
	Jul 2012	DAAK	Future	10,000	8.4434	8.3700	0.0000	10,000	84,067,000.00		
			10,000					10,000.00	84,067,000.00	10,000.00	84,067,000.00
Option											
	Jul 2012	DAAK	8.37 Call	10,000	96.9881	0.0000	0.0000	10,000	565,000.00		
			10,000					10,000.00	565,000.00	10,000.00	565,000.00
	Total		20,000					20,000.00	84,632,000.00	20,000.00	84,632,000.00
Option											
	Jul 2012	DAAL	8.20 Call	10,000	85.2017	0.0000	0.0000	10,000	780,000.00		
			10,000					10,000.00	780,000.00	10,000.00	780,000.00
	Total		10,000					10,000.00	780,000.00	10,000.00	780,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	4.0000	6.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	43.0000	40.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	19.0000	25.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	118.0000	112.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	37.0000	44.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	181.0000	172.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	57.0000	66.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	248.0000	238.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	74.0000	84.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	303.0000	292.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	87.0000	98.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	349.0000	338.0000	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	8.4704	8.3949	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	9,461	8.5084	8.4325	8.4935	2,210	18,770,635.00		
	Mar 2013	ZAAD	Future	3,790	8.5510	8.4738	0.0000	0	0.00		
			19,526					2,210.00	18,770,635.00	1,521,971.00	10,497,276,269.00
	Total		19,526					2,210.00	18,770,635.00	1,522,171.00	10,497,342,393.00

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Future											
Sep 2012	ZACA	Future	4	8.1411	8.0949	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	26,355	10.2014	10.1542	10.1795	10.1585	70	711,305.00		
Dec 2012	ZAEU	Future	52,847	10.3372	10.2894	10.2800	10.2800	55	565,358.00		
Mar 2013	ZAEU	Future	75	10.4816	10.4315	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7600	10.7047	0.0000	0.0000	0	0.00		
			79,712					125.00	1,276,663.00	2,327,013.00	25,511,532,505.40
Option											
Sep 2012	ZAEU	9.45 Put	10,200	19.4992	23.1556	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	53.3562	63.6738	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	90.1166	105.0383	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	210.6990	239.7333	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	35.4447	33.4854	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	32.6289	30.9192	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	69.1740	74.8312	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	338.7519	362.8511	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	397.7118	425.8339	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	798.6915	836.2257	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	176.8441	167.1633	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	160.3329	151.7230	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	110.9880	105.4962	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
		Total	170,922					125.00	1,276,663.00	2,890,742.00	25,662,486,440.40
Future											
Sep 2012	ZAFR	Future	50	8.4966	8.4593	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	13,251	12.9437	12.8282	12.9185	12.8410	200	2,572,725.00		
Dec 2012	ZAGB	Future	1,783	13.0962	12.9788	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2552	13.1345	0.0000	0.0000	0	0.00		
			16,939					200.00	2,572,725.00	2,243,307.00	27,671,221,809.80
Option											
Sep 2012	ZAGB	11.35 Put	6,000	10.9507	13.8779	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	38.2090	43.1479	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	146.2921	125.9294	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	84.4665	72.1431	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.55 Put	100	782.4024	869.9780	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	293.3353	266.8347	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	203.1263	185.7011	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		100,039					200.00	2,572,725.00	2,608,981.00	27,795,417,612.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1046	0.1042	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1059	0.1056	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	1,088	8.3187	8.2777	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	23	8.4187	8.3766	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.5227	8.4787	0.0000	0.0000	0	0.00		
			1,121					0.00	0.00	18,174.00	14,045,296,520.00
Option											
Sep 2012	ZAUM	8.60 Call	60	13156.4396	12583.0415	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,181					0.00	0.00	18,440.00	14,053,745,386.00
Future											
Sep 2012	ZAUS	Future	252,361	8.3187	8.2777	8.3201	8.2442	11,910	98,700,926.90		
Dec 2012	ZAUS	Future	54,363	8.4187	8.3766	8.4005	8.3590	774	6,481,673.50		
Mar 2013	ZAUS	Future	19,839	8.5227	8.4787	8.4585	8.4585	212	1,793,202.00		
Jun 2013	ZAUS	Future	1,350	8.6176	8.5714	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7103	8.6618	0.0000	0.0000	0	0.00		
			328,455					12,896.00	106,975,802.40	29,341,265.00	234,042,135,901.00
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1172.6189	1132.6079	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	3.9189	4.9079	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1024.7184	985.2710	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	8.0520	10.1469	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	11.6628	14.6387	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	26.8117	32.9126	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	32.5197	39.6737	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	55.9907	69.1326	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	82.9940	99.5393	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	117.4395	137.4265	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	159.6111	182.9257	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	183.5929	208.4899	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	247.3183	0.0000	0.0000	0.0000	300	69,900.00		

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Sep 2012	ZAUS	8.40 Call	3,000	189.7436	180.0299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	157.8586	150.3525	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	144.0707	137.5011	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	131.5644	125.8304	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	412.8644	448.1304	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	101.0088	97.5767	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	92.9091	89.9666	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	574.2091	612.2666	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	67.4871	65.9562	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	58.0587	56.9905	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	50.1240	49.2986	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	43.4121	42.8962	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	138.1302	153.2464	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	572.1347	549.6095	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	153.4347	173.0095	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	173.3768	194.1394	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	293.3487	319.4227	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	298.5717	288.4005	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	624.5969	659.2080	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	200.5457	194.9593	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	182.7976	177.9738	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	128.9210	126.1060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	203.1159	219.1618	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	240.1972	261.2529	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	305.1614	295.8149	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	225.7079	219.2849	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	154.6743	150.7470	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	128.7339	125.7350	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	111.7223	109.3117	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1463.3341	1460.1585	0.0000	0.0000	0	0.00		
			<u>312,531</u>					<u>300.00</u>	<u>69,900.00</u>	<u>3,574,721.00</u>	<u>1,697,447,403.33</u>
	Total		640,986					13,196.00	107,045,702.40	32,915,986.00	235,739,583,304.33
	Grand Total		1,155,111					90,731.00	339,626,225.40	42,774,941	330,186,498,228.73