



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.1968	0.1871	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	0.0295	0.0339	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	0.1781	0.1700	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	0.0367	0.0375	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	0.2146	0.2187	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	0.0848	0.0829	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 DAAK	Future	6,000	8.4218	8.4459	0.0000	0.0000	1,000	8,688,500.00		

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			6,000					1,000.00	8,688,500.00	16,000.00	134,946,500.00
Option											
	Jul 2012	DAAK	8.37 Call	10,000	58.0992	88.9864	0.0000	0.0000	0	0.00	
	Jul 2012	DAAK	8.47 Call	10,000	5.4074	25.0092	0.0000	0.0000	10,000	128,000.00	
	Jul 2012	DAAK	8.47 Put	5,000	53.6074	49.1092	0.0000	0.0000	0	0.00	
			25,000					10,000.00	128,000.00	25,000.00	957,000.00
	Total		31,000					11,000.00	8,816,500.00	41,000.00	135,903,500.00
Future											
	Jul 2012	DAAL	Future	10,000	8.2304	8.2630	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	27,000.00	225,023,400.00
Option											
	Jul 2012	DAAL	8.20 Call	10,000	46.6786	87.4760	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	780,000.00
	Total		20,000					0.00	0.00	37,000.00	225,803,400.00
Future											
	Jul 2012	DAAM	Future	5,000	6.5648	6.5800	0.0000	0.0000	5,000	32,913,000.00	
			5,000					5,000.00	32,913,000.00	5,000.00	32,913,000.00
Option											
	Jul 2012	DAAM	6.60 Put	10,000	61.9726	60.4629	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	447,000.00
	Total		15,000					5,000.00	32,913,000.00	15,000.00	33,360,000.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	3.0000	3.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	29.0000	42.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	17.0000	18.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	105.0000	121.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	35.0000	35.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	168.0000	186.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	56.0000	55.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	235.0000	254.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	72.0000	71.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	289.0000	310.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	84.0000	84.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	334.0000	356.0000	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	6,323	8.4493	8.4735	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	9,461	8.4904	8.5139	0.0000	0.0000	0	0.00	

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Mar 2013	ZAAD	Future	3,790	8.5376	8.5601	0.0000	0.0000	0	0.00		
			<u>19,574</u>					0.00	0.00	1,522,041.00	10,497,869,661.90
		Total	19,574					0.00	0.00	1,522,241.00	10,497,935,785.90
Future											
Sep 2012	ZACA	Future	4	8.1610	8.2172	0.0000	0.0000	0	0.00		
			<u>4</u>					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	26,365	10.1705	10.2155	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,847	10.3079	10.3529	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4550	10.4998	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7355	10.7840	0.0000	0.0000	0	0.00		
			<u>79,722</u>					0.00	0.00	2,328,640.00	25,528,212,680.40
Option											
Sep 2012	ZAEU	9.45 Put	10,200	18.1020	18.2985	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	51.7278	50.2300	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	88.9853	86.1137	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	217.3346	204.9051	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	29.5555	37.9938	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	27.0753	35.0309	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	65.1379	63.9337	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	339.3642	327.9833	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	401.5932	386.3780	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	810.8473	785.1916	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	160.3451	178.9089	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	145.0696	162.1542	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	99.7599	112.0922	0.0000	0.0000	0	0.00		
			<u>91,210</u>					0.00	0.00	563,729.00	150,953,935.00
		Total	170,932					0.00	0.00	2,892,369.00	25,679,166,615.40
Future											
Sep 2012	ZAFR	Future	50	8.4734	8.5108	0.0000	0.0000	0	0.00		
			<u>50</u>					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	13,258	12.9639	12.9620	12.9400	12.9400	50	647,000.00		
Dec 2012	ZAGB	Future	1,783	13.1195	13.1169	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2820	13.2784	0.0000	0.0000	0	0.00		
			<u>16,946</u>					50.00	647,000.00	2,243,612.00	27,675,195,840.80
Option											

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Sep 2012	ZAGB	11.35 Put	6,000	10.3747	10.7651	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	37.4381	37.3215	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	134.8761	146.1220	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	70.4132	82.1131	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	753.3150	763.5240	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	285.8357	293.9149	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	192.7181	201.3637	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		100,046					50.00	647,000.00	2,609,286.00	27,799,391,643.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1055	0.1053	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1069	0.1068	0.0000	0.0000	0	0.00		
			3,483					0.00	0.00	130,519.00	1,270,239,066.90
	Total		3,483					0.00	0.00	130,519.00	1,270,239,066.90
Future											
Sep 2012	ZAUM	Future	1,113	8.3033	8.3369	8.3475	8.3420	10	8,344,750.00		
Dec 2012	ZAUM	Future	28	8.4043	8.4376	8.4440	8.4440	5	4,222,000.00		
Mar 2013	ZAUM	Future	5	8.5104	8.5426	8.5540	8.5540	5	4,277,000.00		
			1,146					20.00	16,843,750.00	18,229.00	14,091,563,220.00
Option											
Sep 2012	ZAUM	8.60 Call	60	12038.8153	13529.4716	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,206					20.00	16,843,750.00	18,495.00	14,100,012,086.00
Future											
Sep 2012	ZAUS	Future	243,800	8.3033	8.3369	8.3582	8.3012	11,278	94,065,001.00		
Dec 2012	ZAUS	Future	54,275	8.4043	8.4376	8.4575	8.4100	265	2,238,022.80		
Mar 2013	ZAUS	Future	19,868	8.5104	8.5426	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	1,751	8.6065	8.6387	8.6564	8.6300	1,609	13,896,270.50		
Dec 2013	ZAUS	Future	542	8.7001	8.7330	0.0000	0.0000	0	0.00		
			320,236					13,152.00	110,199,294.30	29,388,271.00	234,436,949,300.40
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1156.6355	1190.5354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	3.3355	3.6354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1008.5479	1042.5583	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	7.1368	7.6308	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	10.5305	10.3268	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	25.1175	24.5898	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	30.7109	30.0349	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	54.0224	52.6189	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	81.3047	76.4939	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.10 Put	2,000	116.3516	109.9451	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	159.4350	151.2238	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	183.9742	174.7954	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	232.4173	256.6424	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	176.3646	195.5603	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	145.5764	162.5401	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	132.3437	148.2541	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	120.3882	135.2947	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	417.0882	398.3947	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	91.4289	103.2851	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	83.8285	94.8827	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	580.5285	557.9827	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	60.1840	68.5459	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	51.5094	58.8011	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	44.2100	50.7673	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	38.0341	43.8005	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	135.7151	134.5264	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	555.4348	587.3229	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	151.1348	149.7229	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	171.1522	166.0563	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	291.9204	283.7089	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	284.4541	304.5202	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	626.2079	610.0648	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	188.9190	203.3871	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	171.7326	185.0420	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	120.0178	129.7037	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	202.7554	197.1814	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	240.2979	233.7111	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	296.3963	310.4853	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	218.3197	229.1995	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	148.8268	156.2244	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	123.5740	129.8744	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	107.0525	112.4482	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1464.2038	1479.6592	0.0000	0.0000	0	0.00		
			<u>312,731</u>					<u>0.00</u>	<u>0.00</u>	<u>3,574,921.00</u>	<u>1,697,470,203.33</u>
	Total		632,967					13,152.00	110,199,294.30	32,963,192.00	236,134,419,503.73
	Grand Total		1,138,182					29,222.00	169,419,544.30	42,897,210	331,372,238,347.03