



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.1949	0.1968	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	0.0284	0.0295	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	0.1787	0.1781	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	0.0369	0.0367	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	0.2229	0.2146	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	0.0803	0.0848	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	0	8.4397	8.4218	0.0000	0.0000	5,000	42,414,100.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					5,000.00	42,414,100.00	21,000.00	177,360,600.00
		Total	0					5,000.00	42,414,100.00	46,000.00	178,317,600.00
Future											
	Jul 2012	DAAL	Future	0	8.2080	8.2304	0.0000	0.0000	6,000	49,017,000.00	
				0					6,000.00	49,017,000.00	33,000.00
		Total	0					6,000.00	49,017,000.00	43,000.00	274,820,400.00
Future											
	Jul 2012	DAAM	Future	10,000	6.5373	6.5648	0.0000	0.0000	5,000	32,704,500.00	
				10,000					5,000.00	32,704,500.00	10,000.00
Option											
	Jul 2012	DAAM	6.60 Put	10,000	76.3348	61.9726	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
		Total	20,000					5,000.00	32,704,500.00	20,000.00	66,064,500.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	23.0000	29.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	16.0000	17.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	94.0000	105.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	31.0000	35.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	155.0000	168.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	51.0000	56.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	223.0000	235.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	67.0000	72.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	279.0000	289.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	80.0000	84.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	324.0000	334.0000	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	6,308	8.4552	8.4493	8.4535	8.4535	28	236,795.50	
	Dec 2012	ZAAD	Future	9,461	8.5017	8.4904	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.5457	8.5376	0.0000	0.0000	0	0.00	
				19,559					28.00	236,795.50	1,522,069.00
		Total	19,559					28.00	236,795.50	1,522,269.00	10,498,172,581.40
Future											
	Sep 2012	ZACA	Future	4	8.1456	8.1610	0.0000	0.0000	0	0.00	
				4					0.00	0.00	21,206.00
		Total	4					0.00	0.00	21,206.00	151,185,486.70

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Sep 2012	ZAEU	Future	26,365	10.1345	10.1705	10.1500	10.1500	20	203,000.00		
Dec 2012	ZAEU	Future	52,847	10.2794	10.3079	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4244	10.4550	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7054	10.7355	0.0000	0.0000	0	0.00		
			<u>79,722</u>					<u>20.00</u>	<u>203,000.00</u>	<u>2,328,660.00</u>	<u>25,528,415,680.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	19.6006	18.1020	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	56.7127	51.7278	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	97.2984	88.9853	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	234.0550	217.3346	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	23.0386	29.5555	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	20.3488	27.0753	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	68.0957	65.1379	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	354.1636	339.3642	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	417.4395	401.5932	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	830.9239	810.8473	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	152.1860	160.3451	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	137.3942	145.0696	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	93.6425	99.7599	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	170,932					20.00	203,000.00	2,892,389.00	25,679,369,615.40
Future											
Sep 2012	ZAFR	Future	50	8.4444	8.4734	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	13,264	12.9143	12.9639	12.9195	12.9160	6	77,503.00		
Dec 2012	ZAGB	Future	1,783	13.0795	13.1195	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2387	13.2820	0.0000	0.0000	0	0.00		
			<u>16,952</u>					<u>6.00</u>	<u>77,503.00</u>	<u>2,243,618.00</u>	<u>27,675,273,343.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	9.1364	10.3747	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	33.5401	37.4381	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	119.3869	134.8761	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	63.1582	70.4132	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	769.9987	753.3150	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	265.4670	285.8357	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	179.1434	192.7181	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			100,052					6.00	77,503.00	2,609,292.00	27,799,469,146.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1050	0.1055	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1065	0.1069	0.0000	0.0000	0	0.00		
			<u>3,483</u>					<u>0.00</u>	<u>0.00</u>	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	973	8.2929	8.3033	8.3090	8.2570	180	149,418,000.00		
Dec 2012	ZAUM	Future	28	8.4005	8.4043	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.5050	8.5104	0.0000	0.0000	0	0.00		
			<u>1,006</u>					<u>180.00</u>	<u>149,418,000.00</u>	18,409.00	14,240,981,220.00
Option											
Sep 2012	ZAUM	8.60 Call	60	10797.7322	12038.8153	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	266.00	8,448,866.00
Total			1,066					180.00	149,418,000.00	18,675.00	14,249,430,086.00
Future											
Sep 2012	ZAUS	Future	247,866	8.2929	8.3033	8.3196	8.2398	18,650	155,106,887.10		
Dec 2012	ZAUS	Future	54,425	8.4005	8.4043	8.3740	8.3650	158	1,321,840.00		
Mar 2013	ZAUS	Future	19,868	8.5050	8.5104	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	2,106	8.6006	8.6065	8.5575	8.5505	355	3,036,617.50		
Dec 2013	ZAUS	Future	542	8.6953	8.7001	0.0000	0.0000	0	0.00		
			<u>324,807</u>					<u>19,163.00</u>	<u>159,465,344.60</u>	29,407,434.00	234,596,414,645.00
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1145.7328	1156.6355	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.8328	3.3355	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	997.3258	1008.5479	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	6.0063	7.1368	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	8.9451	10.5305	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	22.1521	25.1175	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	27.3348	30.7109	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	49.3776	54.0224	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	75.9046	81.3047	0.0000	0.0000	1,500	142,500.00		
Sep 2012	ZAUS	8.10 Put	2,000	110.4977	116.3516	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	153.4976	159.4350	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	3,000	178.1414	183.9742	0.0000	0.0000	3,000	535,005.00		
Sep 2012	ZAUS	8.26 Call	300	216.2170	232.4173	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	161.3806	176.3646	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	131.8367	145.5764	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	119.2641	132.3437	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	107.9773	120.3882	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60 Put	4,000	415.0773	417.0882	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	80.9773	91.4289	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	73.9887	83.8285	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	581.0887	580.5285	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	52.5202	60.1840	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	44.7597	51.5094	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	38.2228	44.2100	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	32.6819	38.0341	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	130.1023	135.7151	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	545.6946	555.4348	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	145.1946	151.1348	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	164.9954	171.1522	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	285.1561	291.9204	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	274.5002	284.4541	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	620.9212	626.2079	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	180.7565	188.9190	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	164.0330	171.7326	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	114.0166	120.0178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	197.1547	202.7554	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	234.3699	240.2979	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	287.9367	296.3963	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	211.5876	218.3197	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	144.0409	148.8268	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	119.5224	123.5740	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	103.5277	107.0525	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1462.0272	1464.2038	0.0000	0.0000	0	0.00		
			<u>312,731</u>					<u>4,500.00</u>	<u>677,505.00</u>	<u>3,579,421.00</u>	<u>1,698,147,708.33</u>
	Total		637,538					23,663.00	160,142,849.60	32,986,855.00	236,294,562,353.33
	Grand Total		1,096,604					39,897.00	434,213,748.10	42,937,107	331,806,452,095.13