



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.2004	0.1949	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	0.0242	0.0284	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	0.1989	0.1787	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	0.0313	0.0369	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	0.2465	0.2229	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	0.0727	0.0803	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	DAAM	Future	0	6.5232	6.5373	0.0000	10,000	65,391,000.00		

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			0					10,000.00	65,391,000.00	20,000.00	131,008,500.00
Option											
	Jul 2012	DAAM	6.51 Call	20,000	33.5627	0.0000	0.0000	20,000	589,000.00		
	Jul 2012	DAAM	6.60 Put	0	84.7245	76.3348	0.0000	10,000	596,000.00		
			20,000					30,000.00	1,185,000.00	40,000.00	1,632,000.00
	Total		20,000					40,000.00	66,576,000.00	60,000.00	132,640,500.00
Option											
	Jul 2012	DAAN	8.19 Call	10,000	43.4408	0.0000	0.0000	10,000	728,900.00		
			10,000					10,000.00	728,900.00	10,000.00	728,900.00
	Total		10,000					10,000.00	728,900.00	10,000.00	728,900.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	3.0000	2.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	13.0000	23.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	21.0000	16.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	74.0000	94.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	39.0000	31.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	130.0000	155.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	62.0000	51.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	197.0000	223.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	80.0000	67.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	250.0000	279.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	93.0000	80.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	295.0000	324.0000	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	6,308	8.4570	8.4552	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	9,461	8.5039	8.5017	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,790	8.5490	8.5457	0.0000	0	0.00		
			19,559					0.00	0.00	1,522,069.00	10,498,106,457.40
	Total		19,559					0.00	0.00	1,522,269.00	10,498,172,581.40
Future											
	Sep 2012	ZACA	Future	4	8.1201	8.1456	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	26,365	10.0874	10.1345	10.1165	192	1,942,368.00		
	Dec 2012	ZAEU	Future	52,847	10.2328	10.2794	10.2500	586	6,006,500.00		

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Mar 2013	ZAEU	Future	75	10.3790	10.4244	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6644	10.7054	0.0000	0.0000	0	0.00		
			<u>79,722</u>					<u>778.00</u>	<u>7,948,868.00</u>	<u>2,329,438.00</u>	<u>25,536,364,548.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	19.2111	19.6006	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	59.0199	56.7127	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	102.4944	97.2984	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	253.1987	234.0550	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	17.8910	23.0386	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	15.6811	20.3488	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	67.3510	68.0957	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	369.4092	354.1636	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	435.2045	417.4395	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	860.6795	830.9239	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	136.1756	152.1860	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	122.9407	137.3942	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	83.8697	93.6425	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					778.00	7,948,868.00	2,893,167.00	25,687,318,483.40
Future											
Sep 2012	ZAFR	Future	50	8.4037	8.4444	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	13,254	12.8450	12.9143	12.8800	12.8800	10	128,800.00		
Dec 2012	ZAGB	Future	1,783	13.0118	13.0795	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.1757	13.2387	0.0000	0.0000	0	0.00		
			<u>16,942</u>					<u>10.00</u>	<u>128,800.00</u>	<u>2,243,628.00</u>	<u>27,675,402,143.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	9.3265	9.1364	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	35.9067	33.5401	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	99.7118	119.3869	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	50.0837	63.1582	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	810.4581	769.9987	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	240.6980	265.4670	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	162.0005	179.1434	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	100,042					10.00	128,800.00	2,609,302.00	27,799,597,946.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1042	0.1050	0.0000	0.0000	0	0.00		

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Dec 2012	ZAJY	Future	50	0.1057	0.1065	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	973	8.2197	8.2929	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.3275	8.4005	8.3625	8.3600	10	8,361,250.00		
Mar 2013	ZAUM	Future	5	8.4328	8.5050	0.0000	0.0000	0	0.00		
			1,006					10.00	8,361,250.00	18,419.00	14,249,342,470.00
Option											
Sep 2012	ZAUM	8.60 Call	60	8843.5986	10797.7322	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,066					10.00	8,361,250.00	18,685.00	14,257,791,336.00
Future											
Sep 2012	ZAUS	Future	253,883	8.2197	8.2929	8.2775	8.2300	15,586	129,505,902.80		
Dec 2012	ZAUS	Future	54,425	8.3275	8.4005	8.3625	8.3495	831	6,944,234.50		
Mar 2013	ZAUS	Future	20,300	8.4328	8.5050	8.4610	8.4578	432	3,654,460.80		
Jun 2013	ZAUS	Future	2,531	8.5294	8.6006	8.5600	8.5590	425	3,637,850.00		
Dec 2013	ZAUS	Future	542	8.6261	8.6953	0.0000	0.0000	0	0.00		
			331,681					17,274.00	143,742,448.10	29,424,708.00	234,740,157,093.10
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1072.9803	1145.7328	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	3.2803	2.8328	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	924.9448	997.3258	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	7.2305	6.0063	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	11.6054	8.9451	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	27.8103	22.1521	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	34.0763	27.3348	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	64.8326	49.3776	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	95.9436	75.9046	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	135.4251	110.4977	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	183.4455	153.4976	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	3,000	213.2258	178.1414	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	179.1229	216.2170	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	133.5178	161.3806	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	108.4671	131.8367	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	97.8839	119.2641	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	88.4250	107.9773	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	468.7250	415.0773	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	66.7130	80.9773	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	60.9603	73.9887	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	641.2603	581.0887	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.00 Call	7,500	43.3557	52.5202	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	36.6555	44.7597	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	31.2171	38.2228	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	26.7817	32.6819	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	150.9725	130.1023	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	498.5646	545.6946	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	171.0646	145.1946	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	192.5874	164.9954	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	320.7588	285.1561	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	248.1198	274.5002	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	672.7551	620.9212	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	163.7037	180.7565	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	148.7043	164.0330	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	103.6321	114.0166	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	219.2737	197.1547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	262.6634	234.3699	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	267.7254	287.9367	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	196.9856	211.5876	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	134.4931	144.0409	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	111.8485	119.5224	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	97.0827	103.5277	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1411.8773	1462.0272	0.0000	0.0000	0	0.00		
			<u>312,731</u>					<i>0.00</i>	<i>0.00</i>	<i>3,579,421.00</i>	<i>1,698,147,708.33</i>
	Total		644,412					17,274.00	143,742,448.10	33,004,129.00	236,438,304,801.43

Grand Total	1,113,468	68,072.00	227,486,266.10	42,970,179	332,032,201,361.23
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