



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.1791	0.1556	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	0.0401	0.0481	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	0.1876	0.1757	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	0.0253	0.0306	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	0.2614	0.2316	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	0.0627	0.0747	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
Option											
Jul 2012	DAUS	7.72 Put	4,800	18.0000	11.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2012	DAUS	8.51 Call	4,800	39.0000	58.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	47.0000	34.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	102.0000	129.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	71.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	158.0000	189.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	96.0000	78.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	220.0000	254.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	116.0000	96.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	273.0000	309.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	131.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	318.0000	354.0000	0.0000	0.0000	0	0.00		
			<u>85,400</u>					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	5,816	8.3356	8.4016	8.3710	8.3610	300	2,511,800.00		
Dec 2012	ZAAD	Future	11,671	8.3756	8.4432	8.4200	8.4200	25	210,500.00		
Mar 2013	ZAAD	Future	3,790	8.4166	8.4846	0.0000	0.0000	0	0.00		
			<u>21,277</u>					325.00	2,722,300.00	1 518 946.00	10 471 630 694.40
	Total		21,277					325.00	2,722,300.00	1 519 146.00	10 471 696 818.40
Future											
Sep 2012	ZACA	Future	4	8.0503	8.0946	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	27,327	10.3047	10.4085	10.3000	10.2870	2,028	20,921,361.00		
Dec 2012	ZAEU	Future	52,847	10.4448	10.5493	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.5869	10.6929	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8728	10.9829	0.0000	0.0000	0	0.00		
			<u>80,684</u>					2,028.00	20,921,361.00	2 321 934.00	25 459 525 235.70
	Total		80,684					2,028.00	20,921,361.00	2 321 934.00	25 459 525 235.70
Option											
Sep 2012	ZAEU	9.45 Put	10,200	17.9736	12.7783	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	45.9697	33.7632	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	76.1558	53.0704	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	183.5273	140.5505	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	55.9763	66.2837	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	52.3129	61.8316	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	61.5825	47.6945	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	305.9492	255.1227	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	359.7788	304.0029	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	737.7453	658.7836	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	11.00 Call	100	221.7985	245.8571	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	202.0673	223.4005	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	142.2141	156.0732	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563 729.00	150 953 935.00
		Total	171,894					2,028.00	20,921,361.00	2 885 663.00	25 610 479 170.70
Future											
Sep 2012	ZAFR	Future	50	8.5892	8.6722	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	13,396	12.8116	12.9566	12.8870	12.7940	1,348	17,239,852.00		
Dec 2012	ZAGB	Future	1,780	12.9679	13.1139	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.1235	13.2694	0.0000	0.0000	0	0.00		
			17,081					1,348.00	17,239,852.00	2 241 867.00	27 652 753 532.80
Option											
Sep 2012	ZAGB	11.35 Put	6,000	16.0444	13.5839	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	54.2690	46.9707	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	131.1486	161.5731	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	75.9745	94.8661	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	896.0491	790.4989	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	281.8976	317.6788	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	200.6401	223.3391	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365 674.00	124 195 802.90
		Total	100,181					1,348.00	17,239,852.00	2 607 541.00	27 776 949 335.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1024	0.1042	0.0000	0.0000	0	0.00		
			3,433					0.00	0.00	130 463.00	1 269 656 346.90
		Total	3,433					0.00	0.00	130 463.00	1 269 656 346.90
Future											
Sep 2012	ZAUM	Future	1,058	8.1681	8.2623	8.1900	8.1600	2	1,635,000.00		
Dec 2012	ZAUM	Future	18	8.2694	8.3643	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.3699	8.4658	0.0000	0.0000	0	0.00		
			1,081					2.00	1,635,000.00	17 924.00	13 839 102 520.00
Option											
Sep 2012	ZAUM	8.60 Call	60	11781.5934	14369.2924	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8 448 866.00
		Total	1,141					2.00	1,635,000.00	18 190.00	13 847 551 386.00
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	Future	248,653	8.1681	8.2623	8.2375	8.1551	11,609	95,279,261.40		
Dec 2012	ZAUS	Future	51,931	8.2694	8.3643	8.3220	8.2750	731	6,082,033.00		
Mar 2013	ZAUS	Future	19,377	8.3699	8.4658	8.3765	8.3765	25	209,412.50		
Jun 2013	ZAUS	Future	1,350	8.4621	8.5624	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.5594	8.6595	0.0000	0.0000	0	0.00		
			<u>321,853</u>					<u>12,365.00</u>	<u>101,570,706.90</u>	<u>29 251 871.00</u>	<u>233 301 113 035.20</u>

Option

Sep 2012	ZAUS	7.15 Call	16,000	1026.4365	1119.1234	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	8.3365	6.8234	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	880.9315	972.5891	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	18.3319	13.5691	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	27.4283	19.3488	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	56.7227	42.4548	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	66.9617	50.7559	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	114.1903	85.7445	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	7,425	154.7945	120.4671	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	202.6864	162.5142	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	259.3340	211.7525	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	8,000	291.0006	238.9652	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	138.1025	168.0973	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	3,500	127.3469	155.3574	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	117.8159	143.6929	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	549.7159	481.3929	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	93.9588	114.7692	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	87.3529	106.7977	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	719.2529	644.4977	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	66.0160	81.1027	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	57.6840	71.2432	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	50.6707	62.5860	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	44.7483	55.2576	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	206.6652	170.8963	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	499.4255	556.3494	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	230.0255	192.0494	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	254.6865	214.5447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	396.5264	346.0070	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	272.0291	305.7073	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	756.2892	689.3453	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	189.1520	212.5199	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	173.8478	195.2571	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	125.8805	141.4939	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	279.3808	242.6142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	330.6325	287.3562	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	290.3498	317.6219	0.0000	0.0000	0	0.00		

<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>
Mar 2013	ZAUS	9.55 Call	500	218.8831	239.6658	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	153.4016	168.1904	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	129.3938	141.5484	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	113.4727	123.8603	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1473.8526	1525.2651	0.0000	0.0000	0	0.00		
			<u>315,231</u>					<u>0.00</u>	<u>0.00</u>	<u>3 558 421.00</u>	<u>1 694 367 003.33</u>
	Total		637,084					12,365.00	101,570,706.90	32 810 292.00	234 995 480 038.53

Grand Total	1,078,984							16,068.00	144 089 219.90	42,529,403	328,576,498,691.63
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
