



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-July-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
<b>Future</b>												
	Sep 2012	CABE	Future	11,120	0.1787	0.1705	0.0000	0.0000	0	0.00		
				<u>11,120</u>					<u>0.00</u>	<u>0.00</u>	11 120.00	1 287 696.00
			<b>Total</b>	<b>11,120</b>					<b>0.00</b>	<b>0.00</b>	11 120.00	1 287 696.00
<b>Future</b>												
	Sep 2012	CABF	Future	7,100	0.0383	0.0307	0.0000	0.0000	0	0.00		
				<u>7,100</u>					<u>0.00</u>	<u>0.00</u>	7 100.00	584 330.00
			<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	7 100.00	584 330.00
<b>Future</b>												
	Sep 2012	CABG	Future	14,700	0.1657	0.1811	0.0000	0.0000	0	0.00		
				<u>14,700</u>					<u>0.00</u>	<u>0.00</u>	14 700.00	1 571 430.00
			<b>Total</b>	<b>14,700</b>					<b>0.00</b>	<b>0.00</b>	14 700.00	1 571 430.00
<b>Future</b>												
	Sep 2012	CABH	Future	8,000	0.0370	0.0285	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	8 000.00	244 800.00
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	244 800.00
<b>Future</b>												
	Sep 2012	CABI	Future	12,800	0.2299	0.2772	0.0000	0.0000	0	0.00		
				<u>12,800</u>					<u>0.00</u>	<u>0.00</u>	12 800.00	1 665 280.00
			<b>Total</b>	<b>12,800</b>					<b>0.00</b>	<b>0.00</b>	12 800.00	1 665 280.00
<b>Future</b>												
	Sep 2012	CABJ	Future	4,800	0.0763	0.0599	0.0000	0.0000	0	0.00		
				<u>4,800</u>					<u>0.00</u>	<u>0.00</u>	4 800.00	406 560.00
			<b>Total</b>	<b>4,800</b>					<b>0.00</b>	<b>0.00</b>	4 800.00	406 560.00
<b>Future</b>												
	Jul 2012	DAAI	Future	10,000	8.2690	8.1311	0.0000	0.0000	5,000	40,827,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			10,000					5,000.00	40,827,000.00	10 000.00	81 841 900.00	
<b>Option</b>												
	Jul 2012	DAAI	8.07 Call	10,000	205.1890	95.5497	0.0000	0.0000	0	0.00		
	Jul 2012	DAAI	8.17 Put	15,000	18.3381	0.0000	0.0000	0.0000	15,000	496,950.00		
			25,000						15,000.00	496,950.00	25 000.00	
			<b>Total</b>	<b>35,000</b>					<b>20,000.00</b>	<b>41,323,950.00</b>	35 000.00	83 098 850.00
<b>Future</b>												
	Jul 2012	DANZ	Future	5,000	6.6173	6.5546	0.0000	0.0000	0	0.00		
			5,000						0.00	0.00	5 000.00	32 720 500.00
<b>Option</b>												
	Jul 2012	DANZ	6.48 Call	5,000	143.4423	93.3086	0.0000	0.0000	0	0.00		
	Jul 2012	DANZ	6.55 Put	5,000	15.7412	40.6506	0.0000	0.0000	0	0.00		
			10,000						0.00	0.00	10 000.00	515 000.00
			<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	15 000.00	33 235 500.00
<b>Option</b>												
	Jul 2012	DAUS	7.72 Put	4,800	6.0000	12.0000	0.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	64.0000	40.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	19.0000	36.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	141.0000	106.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	37.0000	59.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	205.0000	166.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	57.0000	83.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	272.0000	229.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	74.0000	111.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	328.0000	282.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	87.0000	117.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	374.0000	327.0000	0.0000	0.0000	0	0.00		
			85,400						0.00	0.00	25 320.00	753 000.00
			<b>Total</b>	<b>85,400</b>					<b>0.00</b>	<b>0.00</b>	25 320.00	753 000.00
<b>Future</b>												
	Sep 2012	ZAAD	Future	6,275	8.4753	8.3933	8.4320	8.4320	3	25,296.00		
	Dec 2012	ZAAD	Future	11,671	8.5148	8.4332	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,790	8.5563	8.4744	0.0000	0.0000	0	0.00		
			21,736						3.00	25,296.00	1 519 761.00	10 478 505 634.00
			<b>Total</b>	<b>21,736</b>					<b>3.00</b>	<b>25,296.00</b>	1 519 961.00	10 478 571 758.00
<b>Future</b>												
	Sep 2012	ZACA	Future	4	8.1830	8.0868	0.0000	0.0000	0	0.00		
			4						0.00	0.00	21 206.00	151 185 486.70
			<b>Total</b>	<b>4</b>					<b>0.00</b>	<b>0.00</b>	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>
<b>Future</b>											
Sep 2012	ZAEU	Future	26,335	10.2870	10.1843	10.3000	10.3000	1	10,300.00		
Dec 2012	ZAEU	Future	52,847	10.4247	10.3229	10.4035	10.4035	236	2,455,226.00		
Mar 2013	ZAEU	Future	75	10.5686	10.4667	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8455	10.7517	0.0000	0.0000	0	0.00		
			<u>79,692</u>					<u>237.00</u>	<u>2,465,526.00</u>	<u>2 325 356.00</u>	<u>25 494 682 792.40</u>
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	16.1836	22.4674	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	42.7949	61.8461	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	71.8542	102.5934	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	177.4296	231.0507	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	45.3060	39.2601	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	42.1914	36.2805	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	60.0086	75.0850	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	300.3078	356.6960	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	353.5142	418.4876	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	736.9189	822.4052	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	201.3974	186.3068	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	182.7017	169.8346	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	126.6153	119.9829	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>
		<b>Total</b>	<b>170,902</b>					<b>237.00</b>	<b>2,465,526.00</b>	<b>2 889 085.00</b>	<b>25 645 636 727.40</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	50	8.5711	8.4815	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>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>362 462.00</b>	<b>3 115 456 810.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	13,451	12.9454	12.7521	12.9600	12.8200	419	5,367,576.00		
Dec 2012	ZAGB	Future	1,783	13.0984	12.9052	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.2559	13.0618	0.0000	0.0000	0	0.00		
			<u>17,139</u>					<u>419.00</u>	<u>5,367,576.00</u>	<u>2 242 906.00</u>	<u>27 666 069 314.80</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	12.4632	15.7691	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	43.0508	61.0874	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	155.6332	118.6577	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	91.6871	68.5905	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	794.7988	941.6325	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	307.8815	266.1971	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	216.7540	189.3284	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
<b>Total</b>			<b>100,239</b>					<b>419.00</b>	<b>5,367,576.00</b>	2 608 580.00	27 790 265 117.70
<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1050	0.1028	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1064	0.1042	0.0000	0.0000	0	0.00		
			<u>3,483</u>					<u>0.00</u>	<u>0.00</u>	130 513.00	1 270 175 346.90
<b>Total</b>			<b>3,483</b>					<b>0.00</b>	<b>0.00</b>	130 513.00	1 270 175 346.90
<b>Future</b>											
Sep 2012	ZAUM	Future	1,028	8.3505	8.2136	8.3115	8.2420	45	37,123,750.00		
Dec 2012	ZAUM	Future	23	8.4509	8.3142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.5540	8.4171	0.0000	0.0000	0	0.00		
			<u>1,061</u>					<u>45.00</u>	<u>37,123,750.00</u>	18 114.00	13 995 721 520.00
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	15376.0171	12185.9464	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	266.00	8 448 866.00
<b>Total</b>			<b>1,121</b>					<b>45.00</b>	<b>37,123,750.00</b>	18 380.00	14 004 170 386.00
<b>Future</b>											
Sep 2012	ZAUS	Future	242,996	8.3505	8.2136	8.3690	8.2388	20,732	172,688,059.60		
Dec 2012	ZAUS	Future	51,931	8.4509	8.3142	8.4385	8.4385	3	25,315.50		
Mar 2013	ZAUS	Future	19,627	8.5540	8.4171	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	1,350	8.6466	8.5099	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7372	8.6076	0.0000	0.0000	0	0.00		
			<u>316,446</u>					<u>20,735.00</u>	<u>172,713,375.10</u>	29 306 869.00	233 756 084 922.50
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1204.6388	1070.0082	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	4.1388	6.4082	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1056.7928	923.4497	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	8.3572	13.1727	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	11.1404	20.6127	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	26.9437	45.8149	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	32.9326	54.8859	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	57.4768	94.9266	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	82.6469	131.9389	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	117.0685	176.4174	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	159.0100	228.1767	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	182.7754	258.1861	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	216.7124	171.2059	0.0000	0.0000	3,000	675,000.00		
Sep 2012	ZAUS	8.50 Call	2,000	182.4399	144.2776	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	167.4530	132.5507	0.0000	0.0000	3,000	465,000.00		
Sep 2012	ZAUS	8.60 Call	2,000	153.7602	121.8595	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	403.2602	508.2595	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.75 Call	25,100	119.4666	95.9405	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	110.2564	88.7954	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	559.7564	675.1954	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	80.9299	65.9936	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	69.8694	57.0946	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	60.6495	49.6501	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	52.6295	43.4034	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	138.1576	184.3207	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	604.3611	520.5037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	153.4611	206.3037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	169.8813	229.6178	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	288.0504	364.9819	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	321.7091	280.3002	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	613.1074	717.3110	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	218.6753	193.2258	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	199.7717	177.2249	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	142.1295	127.6079	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	202.6002	251.7693	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	239.5463	300.8049	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	325.9341	295.0816	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	242.6007	221.4864	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	166.9898	154.6422	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	139.4268	130.0579	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	121.1035	113.8016	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1501.5106	1516.6272	0.0000	0.0000	0	0.00		
			<u>312,231</u>					<u>6,000.00</u>	<u>1,140,000.00</u>	<u>3 574 421.00</u>	<u>1 697 377 503.33</u>
	<b>Total</b>		<b><u>628,677</u></b>					<b><u>26,735.00</u></b>	<b><u>173,853,375.10</u></b>	<b><u>32 881 290.00</u></b>	<b><u>235 453 462 425.83</u></b>
	<b>Grand Total</b>		<b><u>1,120,132</u></b>					<b><u>47,439.00</u></b>	<b><u>260 159 473.10</u></b>	<b><u>42,655,917</u></b>	<b><u>329,363,301,707.23</u></b>