



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.1789	0.1784	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	0.0294	0.0370	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	0.1798	0.1692	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	0.0333	0.0366	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	0.2589	0.2275	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	0.0672	0.0780	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	DAAI	Future	0	8.1684	8.2628	0.0000	0.0000	15,000	122,363,250.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					15,000.00	122,363,250.00	25,000.00	204,205,150.00
		Total	0					15,000.00	122,363,250.00	50,000.00	205,462,100.00
Future											
	Jul 2012	DAAJ	Future	10,000	8.1992	8.2641	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
Option											
	Jul 2012	DAAJ	8.29 Put	10,000	109.6482	71.4162	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	10,000.00
		Total	20,000					0.00	0.00	20,000.00	83,426,000.00
Future											
	Jul 2012	DANZ	Future	0	6.5184	6.5953	0.0000	0.0000	5,000	32,750,000.00	
				0					5,000.00	32,750,000.00	10,000.00
		Total	0					5,000.00	32,750,000.00	20,000.00	65,985,500.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	6.0000	5.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	40.0000	56.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	25.0000	18.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	112.0000	134.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	44.0000	36.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	172.0000	198.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	66.0000	56.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	238.0000	265.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	84.0000	73.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	292.0000	322.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	98.0000	86.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	338.0000	368.0000	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	6,275	8.3949	8.4462	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	11,671	8.4325	8.4855	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.4738	8.5282	0.0000	0.0000	0	0.00	
				21,736					0.00	0.00	1,519,761.00
		Total	21,736					0.00	0.00	1,519,961.00	10,478,571,758.00
Future											
	Sep 2012	ZACA	Future	4	8.0949	8.1685	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	26,355	10.1542	10.2688	10.1415	10.1415	1,520	15,449,580.00		
Dec 2012	ZAEU	Future	52,847	10.2894	10.4058	10.3000	10.3000	10	103,000.00		
Mar 2013	ZAEU	Future	75	10.4315	10.5502	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7047	10.8301	0.0000	0.0000	0	0.00		
			<u>79,712</u>					<u>1,530.00</u>	<u>15,552,580.00</u>	<u>2,326,888.00</u>	<u>25,510,255,842.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	23.1556	17.1105	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	63.6738	44.7472	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	105.0383	75.3559	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	239.7333	186.2193	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	33.4854	44.8280	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	30.9192	41.8138	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	74.8312	61.9820	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	362.8511	309.9416	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	425.8339	364.2994	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	836.2257	751.9677	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	167.1633	197.8032	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	151.7230	179.5851	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	105.4962	124.8882	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	170,922					1,530.00	15,552,580.00	2,890,617.00	25,661,209,777.40
Future											
Sep 2012	ZAFR	Future	50	8.4593	8.5594	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	13,251	12.8282	12.9478	12.8340	12.8340	200	2,566,800.00		
Dec 2012	ZAGB	Future	1,783	12.9788	13.1006	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.1345	13.2591	0.0000	0.0000	0	0.00		
			<u>16,939</u>					<u>200.00</u>	<u>2,566,800.00</u>	<u>2,243,107.00</u>	<u>27,668,649,084.80</u>
Option											
Sep 2012	ZAGB	11.35 Put	6,000	13.8779	11.8162	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	43.1479	40.2760	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	125.9294	152.8501	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	72.1431	89.8485	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	869.9780	787.9485	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	266.8347	302.6463	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	185.7011	210.8071	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			100,039					200.00	2,566,800.00	2,608,781.00	27,792,844,887.70
Future											
Sep 2012	ZAJY	Future	3,433	0.1042	0.1049	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1056	0.1063	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
Total			3,483					0.00	0.00	130,513.00	1,270,175,346.90
Future											
Sep 2012	ZAUM	Future	1,088	8.2777	8.3438	8.2625	8.2625	60	49,575,000.00		
Dec 2012	ZAUM	Future	23	8.3766	8.4441	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.4787	8.5477	0.0000	0.0000	0	0.00		
			<u>1,121</u>					<u>60.00</u>	<u>49,575,000.00</u>	18,174.00	14,045,296,520.00
Option											
Sep 2012	ZAUM	8.60 Call	60	12583.0415	14722.4981	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			1,181					60.00	49,575,000.00	18,440.00	14,053,745,386.00
Future											
Sep 2012	ZAUS	Future	246,227	8.2777	8.3438	8.3303	8.2450	13,428	111,265,970.00		
Dec 2012	ZAUS	Future	53,607	8.3766	8.4441	8.4320	8.3595	2,632	22,130,640.50		
Mar 2013	ZAUS	Future	19,627	8.4787	8.5477	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	1,350	8.5714	8.6428	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6618	8.7345	0.0000	0.0000	0	0.00		
			<u>321,353</u>					<u>16,060.00</u>	<u>133,396,610.50</u>	29,328,369.00	233,935,160,098.60
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1132.6079	1197.7541	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	4.9079	3.9541	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	985.2710	1049.7333	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	10.1469	7.8237	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	14.6387	10.3708	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	32.9126	25.5619	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	39.6737	31.3786	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	69.1326	55.4247	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	99.5393	80.3765	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	137.4265	114.7697	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	182.9257	156.8533	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	4,500	208.4899	180.7515	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	180.0299	208.6983	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	150.3525	175.1510	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	137.5011	160.5399	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	125.8304	147.2250	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	448.1304	403.4250	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.75 Call	25,100	97.5767	114.0373	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	89.9666	105.1704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	612.2666	561.3704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	65.9562	77.0711	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	56.9905	66.5302	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	49.2986	57.7678	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	42.8962	50.0917	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	153.2464	137.5179	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	549.6095	596.9937	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	173.0095	152.8937	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	194.1394	169.3974	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	319.4227	288.1674	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	288.4005	315.9482	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	659.2080	614.7711	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	194.9593	214.1326	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	177.9738	195.5098	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	126.1060	138.8275	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	219.1618	201.6393	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	261.2529	238.5813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	295.8149	320.7656	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	219.2849	238.3933	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	150.7470	163.8466	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	125.7350	136.7103	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	109.3117	118.6929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1460.1585	1494.0368	0.0000	0.0000	0	0.00		
			<u>312,231</u>					<i>0.00</i>	<i>0.00</i>	<i>3,574,421.00</i>	<i>1,697,377,503.33</i>
	Total		633,584					16,060.00	133,396,610.50	32,902,790.00	235,632,537,601.93
	Grand Total		1,094,919					37,850.00	356,204,240.50	42,719,210	329,848,643,953.33