



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.1834	0.1927	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	0.0325	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	0.1340	0.1716	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	0.0452	0.0364	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	0.2065	0.2256	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	0.0868	0.0793	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	DAAJ	Future	20,000	8.3725	8.2409	0.0000	0.0000	15,000	124,975,500.00		

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			20,000					15,000.00	124,975,500.00	40,000.00	331,098,000.00
Option											
	Jul 2012	DAAJ	8.20 Call	20,000	172.9818	63.6358	0.0000	0.0000	0	0.00	
	Jul 2012	DAAJ	8.20 Put	10,000	0.4818	22.7358	0.0000	0.0000	0	0.00	
	Jul 2012	DAAJ	8.29 Put	10,000	4.0078	68.7095	0.0000	0.0000	0	0.00	
	Jul 2012	DAAJ	8.32 Put	15,000	9.5825	0.0000	0.0000	0.0000	15,000	358,050.00	
			55,000					15,000.00	358,050.00	55,000.00	2,210,050.00
	Total		75,000					30,000.00	125,333,550.00	95,000.00	333,308,050.00
Future											
	Jul 2012	DAAK	Future	10,000	8.4600	8.4434	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	84,067,000.00
Option											
	Jul 2012	DAAK	8.37 Call	10,000	103.5365	96.9881	0.0000	0.0000	0	0.00	
	Jul 2012	DAAK	8.47 Put	5,000	44.8072	0.0000	0.0000	0.0000	5,000	264,000.00	
			15,000					5,000.00	264,000.00	15,000.00	829,000.00
	Total		25,000					5,000.00	264,000.00	25,000.00	84,896,000.00
Future											
	Jul 2012	DAAL	Future	10,000	8.3700	8.2446	0.0000	0.0000	27,000	225,023,400.00	
			10,000					27,000.00	225,023,400.00	27,000.00	225,023,400.00
Option											
	Jul 2012	DAAL	8.20 Call	10,000	181.7094	85.2017	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10,000.00	780,000.00
	Total		20,000					27,000.00	225,023,400.00	37,000.00	225,803,400.00
Option											
	Jul 2012	DAUS	7.72 Put	4,800	3.0000	4.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	74.0000	43.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	12.0000	19.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	163.0000	118.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	26.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	232.0000	181.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	43.0000	57.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	303.0000	248.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	57.0000	74.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	362.0000	303.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	69.0000	87.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	409.0000	349.0000	0.0000	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											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAAD	Future	6,316	8.4874	8.4704	8.4770	8.4681	59	500,037.90		
Dec 2012	ZAAD	Future	9,461	8.5270	8.5084	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5730	8.5510	0.0000	0.0000	0	0.00		
			<u>19,567</u>					<u>59.00</u>	<u>500,037.90</u>	<u>1,522,030.00</u>	<u>10,497,776,306.90</u>
	Total		19,567					59.00	500,037.90	1,522,230.00	10,497,842,430.90
Future											
Sep 2012	ZACA	Future	4	8.2316	8.1411	0.0000	0.0000	0	0.00		
			<u>4</u>					<u>0.00</u>	<u>0.00</u>	<u>21,206.00</u>	<u>151,185,486.70</u>
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	26,355	10.2965	10.2014	0.0000	0.0000	1,500	15,359,850.00		
Dec 2012	ZAEU	Future	52,847	10.4336	10.3372	10.4100	10.4100	117	1,217,970.00		
Mar 2013	ZAEU	Future	75	10.5796	10.4816	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8627	10.7600	0.0000	0.0000	0	0.00		
			<u>79,712</u>					<u>1,617.00</u>	<u>16,577,820.00</u>	<u>2,328,630.00</u>	<u>25,528,110,325.40</u>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	15.3911	19.4992	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	40.2848	53.3562	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	67.7952	90.1166	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	169.4763	210.6990	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	43.5363	35.4447	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	40.4705	32.6289	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	56.0730	69.1740	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	289.5891	338.7519	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	342.6271	397.7118	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	723.7552	798.6915	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	197.1495	176.8441	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	178.5186	160.3329	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	122.9802	110.9880	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					1,617.00	16,577,820.00	2,892,359.00	25,679,064,260.40
Future											
Sep 2012	ZAFR	Future	50	8.5804	8.4966	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	13,258	13.0076	12.9437	13.0220	12.9950	150	1,951,331.00		
Dec 2012	ZAGB	Future	1,783	13.1617	13.0962	0.0000	0.0000	55	724,900.00		
Mar 2013	ZAGB	Future	1,905	13.3223	13.2552	0.0000	0.0000	0	0.00		

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			16,946					205.00	2,676,231.00	2,243,512.00	27,673,898,040.80
Option											
	Sep 2012	ZAGB	11.35 Put	6,000	11.4500	10.9507	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	12.15 Put	38,400	40.7435	38.2090	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	13.45 Call	24,000	162.9579	146.2921	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	13.85 Call	14,400	92.5545	84.4665	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	740.6142	782.4024	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	313.7969	293.3353	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	215.9759	203.1263	0.0000	0.0000	0	0.00	
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		100,046					205.00	2,676,231.00	2,609,186.00	27,798,093,843.70
Future											
	Sep 2012	ZAJY	Future	3,433	0.1066	0.1046	0.0000	0.0000	0	0.00	
	Dec 2012	ZAJY	Future	50	0.1080	0.1059	0.0000	0.0000	0	0.00	
			3,483					0.00	0.00	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	1,093	8.4454	8.3187	8.4220	8.3879	10	8,404,950.00	
	Dec 2012	ZAUM	Future	23	8.5466	8.4187	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUM	Future	10	8.6521	8.5227	0.0000	0.0000	0	0.00	
			1,126					10.00	8,404,950.00	18,184.00	14,053,701,470.00
Option											
	Sep 2012	ZAUM	8.60 Call	60	17360.3002	13156.4396	0.0000	0.0000	0	0.00	
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,186					10.00	8,404,950.00	18,450.00	14,062,150,336.00
Future											
	Sep 2012	ZAUS	Future	245,199	8.4454	8.3187	8.4500	8.3776	27,894	234,449,211.00	
	Dec 2012	ZAUS	Future	54,835	8.5466	8.4187	8.5565	8.4870	756	6,451,399.20	
	Mar 2013	ZAUS	Future	19,839	8.6521	8.5227	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	Future	1,350	8.7485	8.6176	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.8438	8.7103	0.0000	0.0000	0	0.00	
			321,765					28,650.00	240,900,610.20	29,369,915.00	234,283,036,511.20
Option											
	Sep 2012	ZAUS	7.15 Call	16,000	1298.4740	1172.6189	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	3.0740	3.9189	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	1150.1269	1024.7184	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.40 Put	8,000	6.3176	8.0520	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.50 Put	246	8.4670	11.6628	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	17.6365	26.8117	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.75 Put	44,100	21.7281	32.5197	0.0000	0.0000	0	0.00	

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Sep 2012	ZAUS	7.90 Put	20,360	39.0196	55.9907	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	8,925	55.7958	82.9940	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	80.1749	117.4395	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	500	113.9278	159.6111	0.0000	0.0000	100	11,100.00		
Sep 2012	ZAUS	8.25 Put	4,500	133.6468	183.5929	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	323.2203	247.3183	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	249.5526	189.7436	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	207.4104	157.8586	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	189.7411	144.0707	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	173.6030	131.5644	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	328.2030	412.8644	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	133.2850	101.0088	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	122.1934	92.9091	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	476.7934	574.2091	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	87.9371	67.4871	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	75.2862	58.0587	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	64.8231	50.1240	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	56.1448	43.4121	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	110.6591	138.1302	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	670.2979	572.1347	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	123.6979	153.4347	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	137.7864	173.3768	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	238.8113	293.3487	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	352.2729	298.5717	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	540.6766	624.5969	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	235.8864	200.5457	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	214.5890	182.7976	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	150.3578	128.9210	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	170.0813	203.1159	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	203.1861	240.1972	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	347.1824	305.1614	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	256.1856	225.7079	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	173.5602	154.6743	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	144.3362	128.7339	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	124.5007	111.7223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1569.3472	1463.3341	0.0000	0.0000	0	0.00		
			<u>312,631</u>					<u>100.00</u>	<u>11,100.00</u>	<u>3,574,821.00</u>	<u>1,697,458,503.33</u>
Total			634,396					28,750.00	240,911,710.20	32,944,736.00	235,980,495,014.53

