



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.2202	0.2154	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>
			<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	0.0272	0.0262	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>
			<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	0.1668	0.1920	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>
			<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	0.0399	0.0338	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>
			<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	0.1768	0.2019	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>
			<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	0.0971	0.0859	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>
			<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	DAAN	Future	0	8.2665	8.1881	0.0000	0.0000	4,000	32,822,200.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					4,000.00	32,822,200.00	8,000.00	65,646,200.00
		<b>Total</b>	<b>0</b>					<b>4,000.00</b>	<b>32,822,200.00</b>	28,000.00	66,868,100.00
<b>Option</b>											
	Jul 2012	DAAO	8.57 Put	10,000	42.2470	0.0000	0.0000	10,000	616,000.00		
	Jul 2012	DAAO	8.59 Put	5,000	50.5833	0.0000	0.0000	5,000	300,000.00		
			15,000					15,000.00	916,000.00	10,000.00	616,000.00
		<b>Total</b>	<b>15,000</b>					<b>15,000.00</b>	<b>916,000.00</b>	10,000.00	616,000.00
<b>Option</b>											
	Jul 2012	DAAP	6.62 Put	10,000	51.9757	0.0000	0.0000	10,000	514,000.00		
			10,000					10,000.00	514,000.00	10,000.00	514,000.00
		<b>Total</b>	<b>10,000</b>					<b>10,000.00</b>	<b>514,000.00</b>	10,000.00	514,000.00
<b>Option</b>											
	Jul 2012	DAUS	7.72 Put	4,800	2.0000	2.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	18.0000	14.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	12.0000	18.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	93.0000	79.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	26.0000	34.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	155.0000	137.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	46.0000	57.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	224.0000	202.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	63.0000	77.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	280.0000	256.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	75.0000	90.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	325.0000	300.0000	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	7,783	8.5991	8.5503	0.0000	1,500	12,827,250.00		
	Dec 2012	ZAAD	Future	9,616	8.6313	8.5827	8.6085	200	1,721,700.00		
	Mar 2013	ZAAD	Future	3,790	8.6702	8.6218	0.0000	0	0.00		
			21,189					1,700.00	14,548,950.00	1,523,819.00	10,513,082,674.90
		<b>Total</b>	<b>21,189</b>					<b>1,700.00</b>	<b>14,548,950.00</b>	1,524,019.00	10,513,148,798.90
<b>Future</b>											
	Sep 2012	ZACA	Future	4	8.2313	8.1821	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
<b>Future</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAEU	Future	26,355	10.1381	10.1228	10.1660	10.1220	1,604	16,300,368.30		
Dec 2012	ZAEU	Future	52,847	10.2654	10.2496	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.4025	10.3876	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.6702	10.6541	0.0000	0.0000	0	0.00		
			<u>79,712</u>					<u>1,604.00</u>	<u>16,300,368.30</u>	<u>2,331,042.00</u>	<u>25,552,664,916.70</u>
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	15.3161	15.9102	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	45.8291	49.1445	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	82.6542	87.1077	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	215.3340	226.6549	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	18.7377	17.9062	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	16.4265	15.6729	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	62.5771	65.1562	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	346.3938	357.7539	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	410.6388	422.5692	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	830.3597	844.5717	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	138.1503	136.7015	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	124.3793	123.1785	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	84.0564	83.4678	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>170,922</b>					<b>1,604.00</b>	<b>16,300,368.30</b>	<b>2,894,771.00</b>	<b>25,703,618,851.70</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	25	8.4471	8.4323	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>362,487.00</u>	<u>3,115,668,185.50</u>
	<b>Total</b>		<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>362,487.00</b>	<b>3,115,668,185.50</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	13,651	13.0164	12.9541	13.0300	13.0190	659	8,599,381.00		
Dec 2012	ZAGB	Future	1,783	13.1607	13.0982	13.1900	13.1900	90	1,187,100.00		
Mar 2013	ZAGB	Future	1,905	13.3143	13.2526	0.0000	0.0000	0	0.00		
			<u>17,339</u>					<u>749.00</u>	<u>9,786,481.00</u>	<u>2,244,416.00</u>	<u>27,685,690,203.80</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	6.7051	8.3165	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	25.8088	29.9988	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	126.1779	111.9685	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	61.2017	52.4772	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	700.8464	744.1247	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	274.3770	257.5013	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	181.4598	170.2238	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>
	<b>Total</b>		<b>100,439</b>					<b>749.00</b>	<b>9,786,481.00</b>	<b>2,610,090.00</b>	<b>27,809,886,006.70</b>

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<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1061	0.1050	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	50	0.1074	0.1063	0.0000	0.0000	0	0.00		
			<u>3,483</u>					<u>0.00</u>	<u>0.00</u>	<u>130,519.00</u>	<u>1,270,239,066.90</u>
		<b>Total</b>	<b>3,483</b>					<b>0.00</b>	<b>0.00</b>	<b>130,519.00</b>	<b>1,270,239,066.90</b>
<b>Future</b>											
Sep 2012	ZAUM	Future	953	8.3266	8.2490	8.3200	8.2480	65	53,934,800.00		
Dec 2012	ZAUM	Future	28	8.4200	8.3422	8.4139	8.4139	5	4,206,950.00		
Mar 2013	ZAUM	Future	5	8.5188	8.4418	0.0000	0.0000	0	0.00		
			<u>986</u>					<u>70.00</u>	<u>58,141,750.00</u>	<u>18,499.00</u>	<u>14,315,759,720.00</u>
<b>Option</b>											
Sep 2012	ZAUM	8.60 Call	60	10680.9180	9420.9611	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>266.00</u>	<u>8,448,866.00</u>
		<b>Total</b>	<b>1,046</b>					<b>70.00</b>	<b>58,141,750.00</b>	<b>18,765.00</b>	<b>14,324,208,586.00</b>
<b>Future</b>											
Sep 2012	ZAUS	Future	251,101	8.3266	8.2490	8.3300	8.2402	9,843	81,602,408.70		
Dec 2012	ZAUS	Future	53,357	8.4200	8.3422	8.4300	8.3485	740	6,200,355.00		
Mar 2013	ZAUS	Future	20,280	8.5188	8.4418	8.4980	8.4740	35	296,710.00		
Jun 2013	ZAUS	Future	2,866	8.6099	8.5343	8.5280	8.5280	150	1,279,200.00		
Dec 2013	ZAUS	Future	542	8.6992	8.6230	0.0000	0.0000	0	0.00		
			<u>328,146</u>					<u>10,768.00</u>	<u>89,378,673.70</u>	<u>29,444,196.00</u>	<u>234,901,289,842.30</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1178.7109	1101.9235	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.1109	2.9235	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1029.9183	953.7717	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	4.5262	6.6530	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	6.7725	10.0150	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	17.0620	24.6034	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	21.1888	30.3109	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	39.1720	56.7737	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	61.4921	85.9658	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	91.4839	123.5318	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	129.8299	169.6917	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	3,000	152.2336	195.9469	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	223.5730	190.9105	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	164.0995	142.3784	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	132.3077	115.6374	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	118.8445	104.3258	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	106.8092	94.2096	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	380.2092	445.2096	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	78.3516	70.5541	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Call	250	71.1176	64.3935	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	544.5176	615.3935	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	49.1979	45.5637	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	41.4165	38.7940	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	34.9734	32.9024	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	29.6025	28.1037	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	121.6099	144.8597	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	555.8332	506.9242	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	135.8332	164.7242	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	154.6545	186.0442	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	269.9719	313.4740	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	274.7470	252.8380	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	599.9863	661.6233	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	178.4236	166.3562	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	161.3851	150.9749	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	110.8525	104.9799	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	188.8648	216.2023	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	224.6458	259.1342	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	284.3145	269.5429	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	207.3325	198.0083	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	139.8095	134.8631	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	115.5456	112.0320	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	99.7810	97.1494	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1440.7064	1379.4136	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>
<b>Total</b>			<b>640,877</b>					<b>10,768.00</b>	<b>89,378,673.70</b>	<b>33,023,617.00</b>	<b>236,599,437,550.63</b>

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<b>Grand Total</b>	<b>1,106,905</b>	<b>43,891.00</b>	<b>222,408,423.00</b>	<b>43,076,914</b>	<b>332,500,152,581.23</b>
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