



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.1900	0.1838	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	0.0446	0.0471	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	0.0885	0.0863	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	0.0623	0.0619	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	0.1027	0.0851	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	0.1312	0.1450	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 CABK	Future	10,000	0.0151	0.0240	0.0000	0.0000	10,000	242,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			10,000					10,000.00	242,000.00	10,000.00	242,000.00	
		Total	10,000					10,000.00	242,000.00	10,000.00	242,000.00	
Future												
	Jul 2012	CABL	Future	10,000	0.0078	0.0119	0.0000	0.0000	10,000	119,000.00		
				10,000					10,000.00	119,000.00	10,000.00	119,000.00
		Total	10,000					10,000.00	119,000.00	10,000.00	119,000.00	
Option												
	Jul 2012	DAAO	8.57 Put	10,000	3.8441	6.4291	0.0000	0.0000	0	0.00		
	Jul 2012	DAAO	8.59 Put	5,000	5.5825	8.5861	0.0000	0.0000	0	0.00		
				15,000					0.00	0.00	10,000.00	616,000.00
		Total	15,000					0.00	0.00	10,000.00	616,000.00	
Option												
	Jul 2012	DAAP	6.62 Put	10,000	23.0155	20.9065	0.0000	0.0000	0	0.00		
	Jul 2012	DAAP	6.70 Call	10,000	12.4924	0.0000	0.0000	0.0000	10,000	308,000.00		
				20,000					10,000.00	308,000.00	10,000.00	514,000.00
		Total	20,000					10,000.00	308,000.00	10,000.00	514,000.00	
Option												
	Jul 2012	DAAQ	8.40 Put	10,000	33.5573	37.8837	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10,000.00	722,000.00
		Total	10,000					0.00	0.00	10,000.00	722,000.00	
Future												
	Jul 2012	DAAR	Future	20,000	6.6488	6.7036	0.0000	0.0000	20,000	133,240,000.00		
				20,000					20,000.00	133,240,000.00	20,000.00	133,240,000.00
Option												
	Jul 2012	DAAR	6.71 Put	20,000	87.8532	55.7759	0.0000	0.0000	0	0.00		
				20,000					0.00	0.00	20,000.00	981,000.00
		Total	40,000					20,000.00	133,240,000.00	40,000.00	134,221,000.00	
Option												
	Jul 2012	DAUS	7.72 Put	4,800	1.0000	0.0000	0.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	50.0000	65.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	6.0000	4.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	168.0000	184.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	15.0000	12.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	242.0000	256.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	28.0000	25.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	316.0000	329.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	42.0000	37.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DAUS	8.51 Call	8,440	377.0000	390.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	54.0000	47.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	426.0000	439.0000	0.0000	0.0000	0	0.00		
			<u>85,400</u>					<i>0.00</i>	<i>0.00</i>	<i>25,320.00</i>	<i>753,000.00</i>
	Total		85,400					0.00	0.00	25,320.00	753,000.00
Future											
Sep 2012	ZAAD	Future	7,675	8.7108	8.7447	8.7500	8.6989	235	2,047,796.20		
Dec 2012	ZAAD	Future	9,816	8.7438	8.7787	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.7833	8.8191	0.0000	0.0000	0	0.00		
			<u>21,281</u>					<i>235.00</i>	<i>2,047,796.20</i>	<i>1,524,384.00</i>	<i>10,518,003,266.10</i>
	Total		21,281					235.00	2,047,796.20	1,524,584.00	10,518,069,390.10
Future											
Sep 2012	ZACA	Future	4	8.3528	8.3803	0.0000	0.0000	0	0.00		
			<u>4</u>					<i>0.00</i>	<i>0.00</i>	<i>21,206.00</i>	<i>151,185,486.70</i>
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	26,190	10.3400	10.3490	10.3300	10.3300	267	2,772,685.00		
Dec 2012	ZAEU	Future	52,847	10.4693	10.4789	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.6078	10.6182	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.8888	10.8991	0.0000	0.0000	0	0.00		
			<u>79,547</u>					<i>267.00</i>	<i>2,772,685.00</i>	<i>2,331,937.00</i>	<i>25,561,901,459.50</i>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	9.7388	9.6610	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	26.6604	25.9692	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	45.4763	44.2790	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	130.8649	129.0090	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	28.4387	33.1740	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	25.7638	30.3168	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	43.2167	42.8220	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	263.3380	259.0289	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	314.9803	310.2756	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	686.3270	680.8918	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	194.7071	198.8440	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	174.9547	179.0291	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	116.9992	120.8050	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<i>0.00</i>	<i>0.00</i>	<i>563,729.00</i>	<i>150,953,935.00</i>
	Total		170,757					267.00	2,772,685.00	2,895,666.00	25,712,855,394.50
Future											
Sep 2012	ZAFR	Future	25	8.6159	8.6202	0.0000	0.0000	0	0.00		

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			25					0.00	0.00	362,487.00	3,115,668,185.50
		Total	25					0.00	0.00	362,487.00	3,115,668,185.50
Future											
Sep 2012	ZAGB	Future	12,789	13.1883	13.2852	13.3200	13.1330	2,099	27,727,692.20		
Dec 2012	ZAGB	Future	1,843	13.3350	13.4331	13.3500	13.3500	25	333,750.00		
Mar 2013	ZAGB	Future	2,105	13.4904	13.5902	0.0000	0.0000	0	0.00		
			16,737					2,124.00	28,061,442.20	2,248,805.00	27,743,802,651.50
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.6936	2.1377	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	16.7667	12.7531	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	166.5570	197.3876	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	82.6518	100.4521	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	596.7225	526.4379	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	335.8128	359.8222	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	221.6282	236.7586	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1115.8654	1071.8885	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	823.2775	876.0038	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	641.4698	686.6122	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
		Total	100,437					2,124.00	28,061,442.20	2,615,079.00	27,868,310,454.40
Future											
Sep 2012	ZAJY	Future	3,435	0.1090	0.1094	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	75	0.1104	0.1108	0.1094	0.1094	25	273,500.00		
			3,510					25.00	273,500.00	130,546.00	1,270,534,666.90
		Total	3,510					25.00	273,500.00	130,546.00	1,270,534,666.90
Future											
Sep 2012	ZAUM	Future	953	8.5259	8.5553	8.4945	8.4945	5	4,247,250.00		
Dec 2012	ZAUM	Future	28	8.6213	8.6514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7215	8.7524	0.0000	0.0000	0	0.00		
			986					5.00	4,247,250.00	18,504.00	14,320,006,970.00
Option											
Sep 2012	ZAUM	8.60 Call	60	17782.9855	18942.8180	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,046					5.00	4,247,250.00	18,770.00	14,328,455,836.00
Future											
Sep 2012	ZAUS	Future	262,655	8.5259	8.5553	8.6000	8.4712	8,223	70,065,506.70		
Dec 2012	ZAUS	Future	57,065	8.6213	8.6514	8.6695	8.5800	1,387	11,960,580.60		
Mar 2013	ZAUS	Future	20,732	8.7215	8.7524	8.7650	8.7260	112	981,212.00		
Jun 2013	ZAUS	Future	3,364	8.8138	8.8454	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	Future	542	8.9159	8.9459	0.0000	0.0000	0	0.00		
			<u>344,358</u>					<u>9,722.00</u>	<u>83,007,299.30</u>	<u>29,514,066.00</u>	<u>235,495,907,251.40</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1377.6002	1406.7927	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	1.7002	1.4927	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1228.6216	1257.6038	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	3.7338	3.0926	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	5.1342	4.1709	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	10.2851	7.7031	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	12.6679	9.7064	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	23.0621	18.7641	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	33.6254	28.2775	0.0000	0.0000	1,900	83,600.00		
Sep 2012	ZAUS	8.10 Put	2,000	48.1432	41.6219	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	72.4333	64.2190	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	356.4013	376.5529	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	269.5181	287.2592	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	143.6181	131.9592	0.0000	0.0000	3,000	540,000.00		
Sep 2012	ZAUS	8.50 Call	2,000	217.0935	233.1579	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	196.5181	209.1035	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	177.8299	189.4282	0.0000	0.0000	1,900	370,500.00		
Sep 2012	ZAUS	8.60 Put	4,000	251.9299	234.1282	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	131.7910	140.8407	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	119.3462	127.6786	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	393.4462	372.3786	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	81.2998	86.9082	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	68.1426	72.7996	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	57.5056	61.3872	0.0000	0.0000	1,900	72,200.00		
Sep 2012	ZAUS	9.30 Call	250	48.8768	52.1266	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	84.6748	75.6862	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	716.5206	737.1743	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	95.2206	85.7743	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	106.7243	96.8337	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	190.8472	175.1713	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	363.8394	375.8276	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	472.1241	451.0884	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	238.2749	245.8761	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	215.5672	222.4436	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	148.6712	153.5331	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	145.8785	133.9919	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	175.2977	162.8349	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	359.1339	368.7680	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	263.7418	271.0827	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	177.6581	183.0412	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	10.55	Call	250	147.6632	152.3501	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.85	Call	250	127.1902	131.1014	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1656.1095	1686.2692	0.0000	0.0000	0	0.00	
				<u>314,631</u>					<u>8,700.00</u>	<u>1,066,300.00</u>	<u>3,591,121.00</u>
	Total			658,989					18,422.00	84,073,599.30	33,105,187.00

Grand Total	1,204,969	71,078.00	255,385,272.70	43,174,965	333,389,516,442.03
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