



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.2228	0.1900	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	0.0339	0.0446	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	0.1615	0.0885	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	0.0417	0.0623	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	0.1453	0.1027	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	0.1079	0.1312	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	0.0161	0.0151	0.0000	0	0.00		

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			10,000					0.00	0.00	10,000.00	242,000.00
		Total	10,000					0.00	0.00	10,000.00	242,000.00
Future											
	Jul 2012	CABL	Future	10,000	0.0056	0.0078	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	119,000.00
		Total	10,000					0.00	0.00	10,000.00	119,000.00
Future											
	Jul 2012	DAAO	Future	8,000	8.5941	8.6855	0.0000	0.0000	8,000	68,892,000.00	
				8,000					8,000.00	68,892,000.00	68,892,000.00
Option											
	Jul 2012	DAAO	8.57 Put	10,000	11.9083	3.8441	0.0000	0.0000	0	0.00	
	Jul 2012	DAAO	8.59 Put	5,000	19.0604	5.5825	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	916,000.00
		Total	23,000					8,000.00	68,892,000.00	23,000.00	69,808,000.00
Future											
	Jul 2012	DAAP	Future	3,000	6.6260	6.6408	0.0000	0.0000	3,000	19,767,900.00	
				3,000					3,000.00	19,767,900.00	19,767,900.00
Option											
	Jul 2012	DAAP	6.62 Put	10,000	19.3615	23.0155	0.0000	0.0000	0	0.00	
	Jul 2012	DAAP	6.70 Call	10,000	4.2399	12.4924	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	822,000.00
		Total	23,000					3,000.00	19,767,900.00	23,000.00	20,589,900.00
Future											
	Jul 2012	DAAQ	Future	10,000	8.2755	8.4613	0.0000	0.0000	10,000	83,815,000.00	
				10,000					10,000.00	83,815,000.00	83,815,000.00
Option											
	Jul 2012	DAAQ	8.29 Call	10,000	44.0488	0.0000	0.0000	0.0000	10,000	423,000.00	
	Jul 2012	DAAQ	8.40 Put	10,000	139.9385	33.5573	0.0000	0.0000	0	0.00	
				20,000					10,000.00	423,000.00	1,145,000.00
		Total	30,000					20,000.00	84,238,000.00	30,000.00	84,960,000.00
Future											
	Jul 2012	DAAR	Future	20,000	6.6260	6.6488	0.0000	0.0000	5,100	33,605,430.00	
				20,000					5,100.00	33,605,430.00	166,845,430.00
Option											
	Jul 2012	DAAR	6.71 Put	20,000	102.6325	87.8532	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	981,000.00
		Total	40,000					5,100.00	33,605,430.00	45,100.00	167,826,430.00

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Option											
Jul 2012	DAUS	7.72 Put	4,800	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	8.0000	50.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	11.0000	6.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	93.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	25.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	159.0000	242.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	46.0000	28.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	229.0000	316.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	64.0000	42.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	287.0000	377.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	78.0000	54.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	335.0000	426.0000	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	8.6127	8.7108	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	9,816	8.6446	8.7438	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.6820	8.7833	0.0000	0.0000	0	0.00		
			<u>21,281</u>					<i>0.00</i>	<i>0.00</i>	<i>1,524,384.00</i>	<i>10,518,003,266.10</i>
	Total		21,281					0.00	0.00	1,524,584.00	10,518,069,390.10
Future											
Sep 2012	ZACA	Future	4	8.2372	8.3528	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	26,185	10.2409	10.3400	10.2585	10.2511	11,335	116,589,057.00		
Dec 2012	ZAEU	Future	52,847	10.3688	10.4693	10.3900	10.3780	480	4,983,556.00		
Mar 2013	ZAEU	Future	75	10.5056	10.6078	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	10.7834	10.8888	0.0000	0.0000	0	0.00		
			<u>79,542</u>					<i>11,815.00</i>	<i>121,572,613.00</i>	<i>2,343,752.00</i>	<i>25,683,474,072.50</i>
Option											
Sep 2012	ZAEU	9.45 Put	10,200	12.4487	9.7388	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.2712	26.6604	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	65.0621	45.4763	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	169.4798	130.8649	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	22.5466	28.4387	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	20.5483	25.7638	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	59.5623	43.2167	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	311.2122	263.3380	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	10.40 Put	750	367.8636	314.9803	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	760.9799	686.3270	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	170.4074	194.7071	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	153.3529	174.9547	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	103.0344	116.9992	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,752					11,815.00	121,572,613.00	2,907,481.00	25,834,428,007.50
Future											
Sep 2012	ZAFR	Future	25	8.5358	8.6159	0.0000	0.0000	0	0.00		
			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	13,030	13.0665	13.1883	13.1080	13.0541	5,538	72,788,810.20		
Dec 2012	ZAGB	Future	1,593	13.2129	13.3350	13.2552	13.2552	250	3,313,800.00		
Mar 2013	ZAGB	Future	2,105	13.3665	13.4904	0.0000	0.0000	0	0.00		
			16,728					5,788.00	76,102,610.20	2,254,593.00	27,819,905,261.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	2.7741	2.6936	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	20.6634	16.7667	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	134.3199	166.5570	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	67.4985	82.6518	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	678.1568	596.7225	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	300.6247	335.8128	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	199.7373	221.6282	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1168.9728	1115.8654	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	756.3898	823.2775	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	584.1742	641.4698	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,428					5,788.00	76,102,610.20	2,620,867.00	27,944,413,064.60
Future											
Sep 2012	ZAJY	Future	3,435	0.1064	0.1090	0.0000	0.0000	6,352	69,021,784.80		
Dec 2012	ZAJY	Future	75	0.1078	0.1104	0.0000	0.0000	0	0.00		
			3,510					6,352.00	69,021,784.80	136,898.00	1,339,556,451.70
	Total		3,510					6,352.00	69,021,784.80	136,898.00	1,339,556,451.70
Future											
Sep 2012	ZAUM	Future	1,033	8.3265	8.5259	8.3500	8.3500	80	66,800,000.00		
Dec 2012	ZAUM	Future	28	8.4201	8.6213	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.5182	8.7215	0.0000	0.0000	0	0.00		
			1,066					80.00	66,800,000.00	18,584.00	14,386,806,970.00

<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>
Option											
Sep 2012	ZAUM	8.60 Call	60	11024.2318	17782.9855	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
		Total	1,126					80.00	66,800,000.00	18,850.00	14,395,255,836.00
Future											
Sep 2012	ZAUS	Future	262,109	8.3265	8.5259	8.4938	8.3250	44,740	377,695,871.60		
Dec 2012	ZAUS	Future	56,143	8.4201	8.6213	8.5885	8.4260	1,138	9,634,267.50		
Mar 2013	ZAUS	Future	20,715	8.5182	8.7215	8.5680	8.5365	42	359,602.50		
Jun 2013	ZAUS	Future	3,364	8.6078	8.8138	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7085	8.9159	0.0000	0.0000	0	0.00		
			342,873					45,920.00	387,689,741.60	29,559,986.00	235,883,596,993.00
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1178.6381	1377.6002	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.1381	1.7002	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1029.9906	1228.6216	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	4.8678	3.7338	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	6.8222	5.1342	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	17.8612	10.2851	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	22.3122	12.6679	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	41.6627	23.0621	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	63.2488	33.6254	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	94.6640	48.1432	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	134.5648	72.4333	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	229.1276	356.4013	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	168.1546	269.5181	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	241.6546	143.6181	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	136.0902	217.0935	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	122.4596	196.5181	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	110.2423	177.8299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	383.7423	251.9299	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	80.7808	131.7910	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	73.2831	119.3462	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	546.7831	393.4462	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	50.4685	81.2998	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	42.3388	68.1426	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	35.7890	57.5056	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	30.1402	48.8768	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	126.1372	84.6748	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	561.1168	716.5206	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	141.0168	95.2206	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	160.3150	106.7243	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	277.8233	190.8472	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.60 Call	6,000	283.4395	363.8394	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	608.2658	472.1241	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	186.0957	238.2749	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	168.6776	215.5672	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	116.6579	148.6712	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	198.7450	145.8785	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	236.2079	175.2977	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	297.7653	359.1339	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	218.9571	263.7418	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	148.8157	177.6581	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	123.3255	147.6632	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	106.6591	127.1902	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1503.7351	1656.1095	0.0000	0.0000	0	0.00		
			<u>314,631</u>					<u>0.00</u>	<u>0.00</u>	<u>3,591,121.00</u>	<u>1,699,491,628.33</u>
	Total		657,504					45,920.00	387,689,741.60	33,151,107.00	237,583,088,621.33

Grand Total	1,234,550					106,055.00	927,690,079.60	43,281,020	334,317,206,521.63
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