



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.2475	0.2581	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	0.0273	0.0224	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	0.1783	0.1854	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	0.0361	0.0353	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	0.1782	0.1788	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	0.0894	0.0904	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	CABL	Future	0	0.0000	0.0004	0.0000	0.0000	10,000	0.00		

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			0					10,000.00	0.00	20,000.00	119,000.00
		Total	0					10,000.00	0.00	20,000.00	119,000.00
Future											
	Jul 2012	DAAR	Future	0	6.6355	6.6386	0.0000	0.0000	10,000	66,252,800.00	
				0					10,000.00	66,252,800.00	39,100.00
		Total	0					10,000.00	66,252,800.00	69,100.00	260,967,830.00
Option											
	Aug 2012	DAAS	8.30 Call	7,000	18.7103	22.1128	0.0000	0.0000	3,000	83,000.10	
				7,000					3,000.00	83,000.10	7,000.00
		Total	7,000					3,000.00	83,000.10	7,000.00	388,000.10
Option											
	Aug 2012	DAUS	7.72 Put	6,170	12.0000	13.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	69.0000	68.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	28.0000	30.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	133.0000	132.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	49.0000	52.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	203.0000	199.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	70.0000	73.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	261.0000	257.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	85.0000	88.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	309.0000	304.0000	0.0000	0.0000	0	0.00	
				75,800					0.00	0.00	25,320.00
		Total	75,800					0.00	0.00	25,320.00	753,000.00
Future											
	Sep 2012	ZAAD	Future	7,698	8.6646	8.6271	8.6690	8.6350	82	708,738.00	
	Dec 2012	ZAAD	Future	9,894	8.6973	8.6592	0.0000	0.0000	634	5,514,215.00	
	Mar 2013	ZAAD	Future	3,790	8.7342	8.6940	0.0000	0.0000	0	0.00	
				21,382					716.00	6,222,953.00	1,526,595.00
		Total	21,382					716.00	6,222,953.00	1,526,795.00	10,537,059,069.10
Future											
	Sep 2012	ZAEU	Future	26,077	10.1896	10.1233	10.1496	10.1496	49	497,330.40	
	Dec 2012	ZAEU	Future	52,964	10.3195	10.2521	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	Future	75	10.4580	10.3899	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	10.7368	10.6658	0.0000	0.0000	0	0.00	
				79,551					49.00	497,330.40	2,345,192.00
											25,698,299,384.90
Option											
	Sep 2012	ZAEU	9.45 Put	10,200	12.9224	16.0855	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	38.2603	49.8959	0.0000	0.0000	0	0.00	

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Sep 2012	ZAEU	9.90 Put	33,360	68.8863	87.5826	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	181.0146	221.3351	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	15.8478	13.2302	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	13.8160	11.5411	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	60.1054	67.2329	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	322.3569	359.2005	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	383.1160	423.1950	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	787.9876	841.5495	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	149.0075	135.9728	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	133.6449	122.0726	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	88.8575	81.5067	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		170,761					49.00	497,330.40	2,908,921.00	25,849,253,319.90
Future											
Sep 2012	ZAFR	Future	25	8.4909	8.4284	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	12,816	12.9589	12.9633	12.9815	12.9100	27	350,106.00		
Dec 2012	ZAGB	Future	1,605	13.1079	13.1113	0.0000	0.0000	40	524,600.00		
Mar 2013	ZAGB	Future	2,356	13.2655	13.2666	13.2420	13.2420	1	13,242.00		
			16,777					68.00	887,948.00	2,256,319.00	27,842,411,714.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	3.2375	2.9841	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	25.0471	23.8720	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	94.8094	101.5398	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	43.0947	48.4828	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	735.0591	739.8246	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	256.3473	265.1968	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	166.6330	175.9618	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	1211.4793	1212.7693	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	701.1514	703.4883	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	536.9467	539.1097	0.0000	0.0000	0	0.00		
			83,700					0.00	0.00	366,274.00	124,507,802.90
	Total		100,477					68.00	887,948.00	2,622,593.00	27,966,919,517.10
Future											
Sep 2012	ZAJY	Future	3,435	0.1060	0.1057	0.0000	0.0000	0	0.00		
Dec 2012	ZAJY	Future	20,018	0.1073	0.1070	0.0000	0.0000	0	0.00		
			23,453					0.00	0.00	156,941.00	1,555,195,610.10
	Total		23,453					0.00	0.00	156,941.00	1,555,195,610.10

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Future											
Sep 2012	ZAUM	Future	1,033	8.2732	8.2618	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	28	8.3680	8.3562	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4681	8.4556	0.0000	0.0000	0	0.00		
			<u>1,066</u>					<u>0.00</u>	<u>0.00</u>	<u>18,599.00</u>	<u>14,399,171,470.00</u>
Option											
Sep 2012	ZAUM	8.60 Call	60	8750.7498	8696.7468	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>
	Total		<u>1,126</u>					<u>0.00</u>	<u>0.00</u>	<u>18,865.00</u>	<u>14,407,620,336.00</u>
Future											
Sep 2012	ZAUS	Future	243,064	8.2732	8.2618	8.2862	8.2320	24,753	204,809,812.30		
Dec 2012	ZAUS	Future	79,976	8.3680	8.3562	8.3795	8.3401	1,538	12,865,922.30		
Mar 2013	ZAUS	Future	20,787	8.4681	8.4556	8.4300	8.4300	123	1,040,550.00		
Jun 2013	ZAUS	Future	3,844	8.5612	8.5474	8.5530	8.5365	585	5,000,620.00		
Dec 2013	ZAUS	Future	542	8.6608	8.6447	0.0000	0.0000	0	0.00		
			<u>348,213</u>					<u>26,999.00</u>	<u>223,716,904.60</u>	<u>29,672,186.00</u>	<u>236,818,670,774.60</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1125.2018	1114.1534	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	2.0018	2.3534	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	976.4828	965.6919	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	4.6044	5.4782	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	7.1128	8.3673	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	18.9155	21.3138	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	23.7208	26.4826	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	46.4439	50.5940	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	10,425	71.9355	77.3001	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	105.6648	112.2513	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	600	148.1634	155.8999	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.26 Call	300	191.5671	188.5401	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	3,000	139.0582	137.3261	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Put	3,000	265.8582	275.5261	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	110.3122	109.2652	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	500	98.2396	97.4662	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	87.5075	86.9675	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	414.3075	425.1675	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	62.8940	62.8520	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	56.6159	56.6872	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	583.4159	594.8872	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	7,500	37.8477	38.1922	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	31.3058	31.7140	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	7,400	25.8402	26.3096	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.30 Call	250	21.4840	21.9867	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	7.95 Put	15,000	137.0530	140.4640	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	523.9647	515.9336	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Put	6,040	155.9647	159.7336	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.05 Put	20,000	176.3105	180.4416	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.30 Put	6,000	298.8127	304.7686	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.60 Call	6,000	258.8000	254.8388	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.80 Put	300	639.1204	647.9443	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.00 Call	25,000	167.7313	165.5039	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10 Call	540	151.5715	149.6550	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.50 Call	300	103.6800	102.6479	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.00 Put	1,500	212.9449	215.8813	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	254.7257	258.2718	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	279.0972	275.2888	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.55 Call	500	204.2073	201.6585	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.20 Call	500	138.0023	136.5788	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.55 Call	250	114.2425	113.1803	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.85 Call	250	98.7500	97.9223	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	1447.5369	1434.0992	0.0000	0.0000	0	0.00	
			<u>314,631</u>					<i>0.00</i>	<i>0.00</i>	<i>3,591,121.00</i>
	Total		662,844					26,999.00	223,716,904.60	33,263,307.00
										<i>1,699,491,628.33</i>

Grand Total	1,121,388					50,832.00	297,660,936.10	43,435,659	335,798,319,663.63
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