



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-June-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future												
	Jun 2012	CAAZ	Future	2,835	0.3781	0.4452	0.0000	0.0000	0	0.00		
				<u>2,835</u>					<i>0.00</i>	<i>0.00</i>	11 523.00	2 861 864.10
			Total	2,835					0.00	0.00	11 523.00	2 861 864.10
Future												
	Jun 2012	CABB	Future	8,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<i>0.00</i>	<i>0.00</i>	8 000.00	800 000.00
			Total	8,000					0.00	0.00	8 000.00	800 000.00
Future												
	Jun 2012	CABD	Future	16,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
				<u>16,000</u>					<i>0.00</i>	<i>0.00</i>	16 000.00	640 000.00
			Total	16,000					0.00	0.00	16 000.00	640 000.00
Future												
	Sep 2012	CABE	Future	11,120	0.1018	0.1005	0.0000	0.0000	0	0.00		
				<u>11,120</u>					<i>0.00</i>	<i>0.00</i>	11 120.00	1 287 696.00
			Total	11,120					0.00	0.00	11 120.00	1 287 696.00
Future												
	Sep 2012	CABF	Future	7,100	0.0534	0.0544	0.0000	0.0000	0	0.00		
				<u>7,100</u>					<i>0.00</i>	<i>0.00</i>	7 100.00	584 330.00
			Total	7,100					0.00	0.00	7 100.00	584 330.00
Future												
	Sep 2012	CABG	Future	14,700	0.1220	0.1097	0.0000	0.0000	0	0.00		
				<u>14,700</u>					<i>0.00</i>	<i>0.00</i>	14 700.00	1 571 430.00
			Total	14,700					0.00	0.00	14 700.00	1 571 430.00
Future												
	Sep 2012	CABH	Future	8,000	0.0275	0.0274	0.0000	0.0000	0	0.00		

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			8,000					0.00	0.00	8 000.00	244 800.00
		Total	8,000					0.00	0.00	8 000.00	244 800.00
Future											
	Sep 2012	CABI	Future	12,800	0.1673	0.1462	0.0000	0.0000	0	0.00	
				12,800					0.00	0.00	12 800.00
		Total	12,800					0.00	0.00	12 800.00	1 665 280.00
Future											
	Sep 2012	CABJ	Future	4,800	0.0743	0.0789	0.0000	0.0000	0	0.00	
				4,800					0.00	0.00	4 800.00
		Total	4,800					0.00	0.00	4 800.00	406 560.00
Future											
	Jun 2012	DAAH	Future	2,360	8.3891	8.4646	0.0000	0.0000	0	0.00	
				2,360					0.00	0.00	4 360.00
		Total	2,360					0.00	0.00	4 360.00	36 334 240.00
Option											
	Jun 2012	DAUS	7.72 Put	5,480	6.0000	4.0000	0.0000	0.0000	0	0.00	
	Jun 2012	DAUS	8.51 Call	5,480	105.0000	138.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	7.72 Put	4,800	20.0000	16.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	223.0000	255.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	45.0000	36.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	313.0000	347.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	67.0000	57.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	382.0000	420.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	90.0000	78.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	455.0000	494.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	110.0000	98.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	517.0000	556.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	125.0000	112.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	567.0000	607.0000	0.0000	0.0000	0	0.00	
				96,360					0.00	0.00	25 320.00
		Total	96,360					0.00	0.00	25 320.00	753 000.00
Future											
	Jun 2012	ZAAD	Future	13,747	8.3713	8.3688	0.0000	0.0000	0	0.00	
	Sep 2012	ZAAD	Future	4,154	8.4157	8.4145	0.0000	0.0000	1,000	8,412,000.00	
	Dec 2012	ZAAD	Future	2,550	8.4600	8.4594	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	2,000	8.5076	8.5079	0.0000	0.0000	0	0.00	
				22,451					1,000.00	8,412,000.00	1 487 163.00
		Total	22,451					1,000.00	8,412,000.00	1 487 363.00	10 204 884 379.50

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Future											
Jun 2012	ZACA	Future	42	8.1739	8.2125	0.0000	0.0000	0	0.00		
			42					0.00	0.00	21 092.00	150 247 105.00
		Total	42					0.00	0.00	21 092.00	150 247 105.00
Future											
Jun 2012	ZAEU	Future	46,145	10.5308	10.5347	10.5345	10.5335	600	6,320,320.00		
Sep 2012	ZAEU	Future	20,187	10.6815	10.6869	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	20,612	10.8198	10.8278	10.8045	10.7860	1,850	19,976,760.00		
Dec 2013	ZAEU	Future	435	11.1983	11.2090	0.0000	0.0000	0	0.00		
			87,379					2,450.00	26,297,080.00	2 203 592.00	24 192 589 457.50
Option											
Jun 2012	ZAEU	9.45 Put	15,360	0.0035	0.0116	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	0.0285	0.0648	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	0.2573	0.3788	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	0.4315	0.5829	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	483.5131	487.7319	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	2.7131	3.0319	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	247.7213	253.8977	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	66.3896	75.3459	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	85.5896	90.6459	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	22.5150	20.1737	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	43.1961	39.3711	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	66.6158	62.1954	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	141.4421	136.3333	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	214.7457	213.5406	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	204.2539	203.0147	0.0000	0.0000	0	0.00		
			127,105					0.00	0.00	555 864.00	149 879 265.00
		Total	214,484					2,450.00	26,297,080.00	2 759 456.00	24 342 468 722.50
Future											
Jun 2012	ZAFR	Future	19,917	8.7696	8.7707	0.0000	0.0000	700	6,127,520.00		
Sep 2012	ZAFR	Future	50	8.9084	8.9114	0.0000	0.0000	0	0.00		
			19,967					700.00	6,127,520.00	274 160.00	2 336 570 875.90
		Total	19,967					700.00	6,127,520.00	274 160.00	2 336 570 875.90
Future											
Jun 2012	ZAGB	Future	79,924	13.0507	13.1370	13.0695	13.0695	1,307	17,077,026.50		
Sep 2012	ZAGB	Future	8,534	13.2204	13.3089	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	1,500	13.3716	13.4632	0.0000	0.0000	0	0.00		
			89,958					1,307.00	17,077,026.50	1 935 298.00	23 643 992 161.50
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0001	0.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAGB	11.35 Put	6,000	23.2626	22.8455	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	73.9522	66.3466	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	388.8725	433.8037	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	279.4642	314.2118	0.0000	0.0000	0	0.00		
			<u>106,800</u>					<u>0.00</u>	<u>0.00</u>	<u>365 374.00</u>	<u>124 051 502.90</u>
	Total		196,758					1,307.00	17,077,026.50	2 300 672.00	23 768 043 664.40
Future											
Jun 2012	ZAJY	Future	520	0.1055	0.1063	0.1054	0.1054	10	105,400.00		
Sep 2012	ZAJY	Future	3,329	0.1070	0.1079	0.0000	0.0000	0	0.00		
			<u>3,849</u>					<u>10.00</u>	<u>105,400.00</u>	<u>129 455.00</u>	<u>1 194 139 096.90</u>
	Total		3,849					10.00	105,400.00	129 455.00	1 194 139 096.90
Future											
Jun 2012	ZAUM	Future	71	8.3764	8.4535	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	860	8.4890	8.5677	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5893	8.6702	0.0000	0.0000	0	0.00		
			<u>933</u>					<u>0.00</u>	<u>0.00</u>	<u>14 971.00</u>	<u>11 375 453 050.00</u>
	Total		933					0.00	0.00	15 177.00	11 382 005 916.00
Future											
Jun 2012	ZAUS	Future	211,720	8.3764	8.4535	8.4215	8.3700	15,854	133,093,690.70		
Sep 2012	ZAUS	Future	149,552	8.4890	8.5677	8.5325	8.4850	7,154	60,893,519.80		
Dec 2012	ZAUS	Future	31,741	8.5893	8.6702	0.0000	0.0000	176	1,503,392.00		
Mar 2013	ZAUS	Future	16,155	8.6929	8.7753	0.0000	0.0000	2,400	20,941,200.00		
Dec 2013	ZAUS	Future	542	8.8838	8.9680	0.0000	0.0000	0	0.00		
			<u>409,710</u>					<u>25,584.00</u>	<u>216,431,802.50</u>	<u>28 319 166.00</u>	<u>225 443 057 793.30</u>
Option											
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	0.0912	0.0751	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	726.6889	803.8994	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	0.2889	0.3994	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	0.4266	0.5141	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	0.6312	0.6667	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	0.9354	0.8713	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	4.8629	2.7699	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	288.0231	359.9195	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	11.6231	6.4195	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	201.9737	269.9179	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	165.2706	122.1263	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	382.1367	316.8593	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	4.6214	11.7378	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.15 Call	16,000	1351.9135	1428.9567	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.9135	11.2567	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1208.0659	1284.3937	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	24.5455	21.5475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	31.4188	27.6456	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	53.3947	44.6813	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	62.8442	52.7053	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	98.0395	82.9519	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	4,025	127.6086	108.7134	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	162.3125	139.2856	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	230.1271	200.3001	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	358.3921	396.1809	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	322.0950	356.0377	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	433.0950	388.3377	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	275.0969	303.9703	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	261.2175	288.5341	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	572.2175	520.8341	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	9,500	213.3960	235.1536	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	193.5111	212.9461	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	175.9006	193.2437	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	160.2957	175.7638	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	188.2044	0.0000	0.0000	0.0000	15,000	2,584,950.00		
Dec 2012	ZAUS	8.00 Call	300	795.8912	853.6018	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	206.5912	183.4018	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	225.9865	0.0000	0.0000	0.0000	20,000	4,188,000.00		
Dec 2012	ZAUS	8.30 Put	6,000	343.5541	308.9460	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	510.1153	547.5893	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	651.9932	604.2854	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	383.3976	412.0500	0.0000	0.0000	25,000	9,878,000.00		
Dec 2012	ZAUS	9.10 Call	540	357.9842	384.6197	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	275.4623	295.5641	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	307.0663	279.5336	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	509.1189	540.5406	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1895.8518	1948.1956	0.0000	0.0000	0	0.00		
			<u>395,495</u>					<u>60,000.00</u>	<u>16,650,950.00</u>	<u>3 492 371.00</u>	<u>1 683 981 971.33</u>
	Total		805,205					85,584.00	233,082,752.50	31 811 537.00	227 127 039 764.63
	Grand Total		1,447,764					91,051.00	291 101 779.00	40,944,155	311,822,517,082.03