



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-June-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	0.1181	0.1104	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	0.0597	0.0633	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	0.1252	0.1077	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	0.0380	0.0394	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	0.1545	0.1179	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	0.0895	0.0944	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												
	Jun 2012	DAAH	Future	2,360	8.4136	8.4809	0.0000	0.0000	0	0.00		

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			2,360					0.00	0.00	4,360.00	36,334,240.00
	Total		2,360					0.00	0.00	4,360.00	36,334,240.00
Option											
Jun 2012	DAUS	7.72 Put	5,480	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	18.0000	47.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	7.0000	5.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	160.0000	195.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	25.0000	17.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	254.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	42.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	320.0000	360.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	61.0000	51.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	392.0000	433.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	77.0000	65.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	452.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	89.0000	79.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	501.0000	543.0000	0.0000	0.0000	0	0.00		
			96,360					0.00	0.00	25,320.00	753,000.00
	Total		96,360					0.00	0.00	25,320.00	753,000.00
Future											
Sep 2012	ZAAD	Future	5,916	8.5086	8.5398	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	11,926	8.5503	8.5829	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5943	8.6267	0.0000	0.0000	0	0.00		
			21,632					0.00	0.00	1,517,938.00	10,463,121,858.20
	Total		21,632					0.00	0.00	1,518,138.00	10,463,187,982.20
Future											
Sep 2012	ZACA	Future	4	8.2784	8.3287	0.0000	0.0000	0	0.00		
			4					0.00	0.00	21,206.00	151,185,486.70
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	27,373	10.6115	10.7135	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,680	10.7501	10.8534	10.8140	10.7500	180	1,944,400.00		
Mar 2013	ZAEU	Future	75	10.8941	10.9991	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1733	11.2798	0.0000	0.0000	0	0.00		
			80,563					180.00	1,944,400.00	2,319,274.00	25,431,956,741.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	11.4197	10.4069	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	27.8360	21.6347	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	44.7247	35.0208	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	10.20 Put	1,500	109.0238	84.3376	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	125.1185	151.2273	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	117.2265	141.6050	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	53.1090	44.6692	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	223.1107	189.0693	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	266.4387	228.8788	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	579.4359	521.9665	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	363.8339	408.0119	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	334.6156	375.6373	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	242.9617	273.0019	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		171,773					180.00	1,944,400.00	2,883,003.00	25,582,910,676.20
Future											
Sep 2012	ZAFR	Future	12,292	8.8435	8.9281	0.0000	0.0000	3,118	27,647,929.60		
			12,292					3,118.00	27,647,929.60	346,056.00	2,971,986,085.60
	Total		12,292					3,118.00	27,647,929.60	346,056.00	2,971,986,085.60
Future											
Sep 2012	ZAGB	Future	56,256	13.2418	13.3854	13.3335	13.2255	1,021	13,541,470.60		
Dec 2012	ZAGB	Future	1,780	13.3972	13.5434	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.5546	13.7039	0.0000	0.0000	0	0.00		
			59,941					1,021.00	13,541,470.60	2,193,660.00	27,026,424,877.20
Option											
Sep 2012	ZAGB	11.35 Put	6,000	14.6490	13.2093	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	46.8950	39.5134	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	296.9605	361.3354	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	193.9854	235.1094	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	683.3897	614.7924	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	481.1914	552.6360	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	351.1411	404.5555	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		143,041					1,021.00	13,541,470.60	2,559,334.00	27,150,620,680.10
Future											
Sep 2012	ZAJY	Future	3,433	0.1068	0.1081	0.0000	0.0000	0	0.00		
			3,433					0.00	0.00	130,438.00	1,269,392,346.90
	Total		3,433					0.00	0.00	130,438.00	1,269,392,346.90
Future											
Sep 2012	ZAUM	Future	905	8.5111	8.5800	8.4955	8.4955	5	4,247,750.00		
Dec 2012	ZAUM	Future	18	8.6130	8.6833	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7166	8.7884	0.0000	0.0000	0	0.00		

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			928					5.00	4,247,750.00	17,290.00	13,309,783,020.00
Option	Sep 2012	ZAUM	8.60 Call	60	26008.9300	29400.1388	0.0000	0.0000	0	0.00	
			60					0.00	0.00	266.00	8,448,866.00
			Total	988				5.00	4,247,750.00	17,556.00	13,318,231,886.00
Future	Sep 2012	ZAUS	Future	306,024	8.5111	8.5800	8.5452	8.4800	23,135	196,925,072.50	
	Dec 2012	ZAUS	Future	53,511	8.6130	8.6833	8.6510	8.5900	3,336	28,712,425.00	
	Mar 2013	ZAUS	Future	19,347	8.7166	8.7884	8.7000	8.7000	10	87,000.00	
	Jun 2013	ZAUS	Future	1,350	8.8126	8.8851	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.9048	8.9764	0.0000	0.0000	0	0.00	
			380,774					26,481.00	225,724,497.50	29,089,056.00	231,943,206,967.20
Option	Sep 2012	ZAUS	7.15 Call	16,000	1369.2859	1436.3057	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	8.1859	6.3057	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	1222.9104	1289.2831	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.40 Put	8,000	15.0635	11.9897	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.50 Put	246	19.1972	15.4607	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	32.7553	25.5751	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.75 Put	44,100	38.6972	28.9703	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.90 Put	20,360	61.7672	49.5446	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.00 Put	6,625	82.2200	68.3723	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.10 Put	2,000	107.3685	91.9247	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.20 Put	200	143.0190	122.6570	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.25 Put	8,000	163.1879	141.2679	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.50 Call	2,000	297.9513	337.3837	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.55 Call	3,000	278.3594	315.0113	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Call	2,000	260.0893	294.0014	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Put	4,000	348.9893	314.0014	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.75 Call	25,100	212.5131	241.1125	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Call	250	198.8279	225.7996	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Put	1,500	487.7279	445.7996	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.00 Call	8,500	153.4418	174.3910	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.10 Call	24,360	135.7056	153.9022	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.20 Call	5,500	120.4397	136.3331	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.30 Call	250	107.2854	121.1456	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	135.4249	118.8747	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	762.3953	816.0159	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	6,040	149.3953	132.7159	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	164.3212	147.5714	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	264.1594	239.8464	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	441.0629	481.2609	0.0000	0.0000	0	0.00	

<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>
Dec 2012	ZAUS	8.80 Put	300	558.0599	522.7601	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	313.8447	343.6781	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	289.4447	316.7968	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	213.5731	232.4394	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	193.7788	185.7353	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	229.0182	220.6271	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	427.8333	470.4712	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	325.9661	359.0859	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	228.8899	251.8724	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	193.3531	212.3795	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	168.5368	184.4566	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1793.2798	1861.5486	0.0000	0.0000	0	0.00		
			<u>313,731</u>					<i>0.00</i>	<i>0.00</i>	<i>3,515,871.00</i>	<i>1,688,426,596.33</i>
	Total		694,505					26,481.00	225,724,497.50	32,604,927.00	233,631,633,563.53

Grand Total	1,204,908	30,805.00	273,106,047.70	42,252,738	325,857,308,061.43
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