



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.1324	0.1241	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	0.0549	0.0590	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	0.1672	0.1187	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	0.0301	0.0416	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	0.2240	0.1533	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	0.0761	0.0968	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
Option											
Jul 2012	DAUS	7.72 Put	4,800	14.0000	5.0000	0.0000	0.0000	0	0.00		

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Jul 2012	DAUS	8.51 Call	4,800	75.0000	152.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	37.0000	17.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	150.0000	241.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	59.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	212.0000	311.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	82.0000	50.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	277.0000	384.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	99.0000	65.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	332.0000	443.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	111.0000	77.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	378.0000	492.0000	0.0000	0.0000	0	0.00		
			85,400					0.00	0.00	25,320.00	753,000.00
	Total		85,400					0.00	0.00	25,320.00	753,000.00
Future											
Sep 2012	ZAAD	Future	5,916	8.4286	8.4887	8.4454	8.4454	3	25,336.20		
Dec 2012	ZAAD	Future	11,446	8.4717	8.5322	8.4850	8.4850	480	4,072,800.00		
Mar 2013	ZAAD	Future	3,790	8.5163	8.5773	0.0000	0.0000	0	0.00		
			21,152					483.00	4,098,136.20	1,518,421.00	10,467,219,994.40
	Total		21,152					483.00	4,098,136.20	1,518,621.00	10,467,286,118.40
Future											
Sep 2012	ZACA	Future	4	8.1180	8.2395	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	27,432	10.5170	10.6095	10.5000	10.5000	59	619,500.00		
Dec 2012	ZAEU	Future	52,680	10.6595	10.7500	10.6500	10.6500	127	1,352,550.00		
Mar 2013	ZAEU	Future	75	10.8075	10.8966	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.0910	11.1819	0.0000	0.0000	0	0.00		
			80,622					186.00	1,972,050.00	2,319,460.00	25,433,928,791.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	10.3910	10.0881	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	29.6684	24.1920	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	47.5577	38.6049	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	119.5001	98.0640	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	90.4071	116.9960	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	84.2891	109.5443	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	46.5105	44.9835	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	231.4918	207.0025	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	277.0743	249.6309	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	607.2603	561.3502	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.00 Call	100	302.5237	345.6588	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	276.1981	316.5371	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	195.2076	225.8308	0.0000	0.0000	0	0.00		
			91,210					0.00	0.00	563,729.00	150,953,935.00
	Total		171,832					186.00	1,972,050.00	2,883,189.00	25,584,882,726.20
Future											
Sep 2012	ZAFR	Future	2,132	8.7702	8.8418	8.7500	8.7500	12,242	106,884,155.30		
			2,132					12,242.00	106,884,155.30	360,380.00	3,097,277,827.50
	Total		2,132					12,242.00	106,884,155.30	360,380.00	3,097,277,827.50
Future											
Sep 2012	ZAGB	Future	30,658	13.0010	13.2236	13.1450	12.9710	22,949	298,454,002.70		
Dec 2012	ZAGB	Future	1,780	13.1586	13.3801	13.1810	13.1810	30	395,430.00		
Mar 2013	ZAGB	Future	1,905	13.3193	13.5407	0.0000	0.0000	0	0.00		
			34,343					22,979.00	298,849,432.70	2,219,583.00	27,364,289,964.30
Option											
Sep 2012	ZAGB	11.35 Put	6,000	14.0370	12.2520	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	49.2542	38.6419	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	181.7622	264.8988	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	110.0676	171.1127	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	768.9322	658.0061	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	338.9795	440.7595	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	239.6779	317.9079	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		117,443					22,979.00	298,849,432.70	2,585,257.00	27,488,485,767.20
Future											
Sep 2012	ZAJY	Future	3,433	0.1041	0.1076	0.1056	0.1056	25	264,000.00		
			3,433					25.00	264,000.00	130,463.00	1,269,656,346.90
	Total		3,433					25.00	264,000.00	130,463.00	1,269,656,346.90
Future											
Sep 2012	ZAUM	Future	1,065	8.2849	8.5305	8.3800	8.3800	570	476,170,400.00		
Dec 2012	ZAUM	Future	18	8.3877	8.6336	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.4928	8.7392	0.0000	0.0000	0	0.00		
			1,088					570.00	476,170,400.00	17,870.00	13,794,477,320.00
Option											
Sep 2012	ZAUM	8.60 Call	60	16431.0202	24835.2100	0.0000	0.0000	0	0.00		
			60					0.00	0.00	266.00	8,448,866.00
	Total		1,148					570.00	476,170,400.00	18,136.00	13,802,926,186.00
Future											

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Sep 2012	ZAUS	Future	289,885	8.2849	8.5305	8.4207	8.2700	50,654	422,230,784.60		
Dec 2012	ZAUS	Future	51,848	8.3877	8.6336	8.5270	8.3895	2,735	23,138,056.20		
Mar 2013	ZAUS	Future	19,377	8.4928	8.7392	8.5600	8.5600	25	214,000.00		
Jun 2013	ZAUS	Future	1,350	8.5879	8.8354	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.6822	8.9304	0.0000	0.0000	0	0.00		
			<u>363,002</u>					<u>53,414.00</u>	<u>445,582,840.80</u>	<u>29,159,410.00</u>	<u>232,533,136,004.60</u>

Option

Sep 2012	ZAUS	7.15 Call	16,000	1143.0753	1386.1189	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	8.1753	5.6189	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	997.0324	1238.8164	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	15.8118	10.7942	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	22.1691	14.0037	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	46.8503	23.5283	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	55.5285	28.2491	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	89.0055	47.2250	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	124.1294	64.6821	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	166.3496	86.7295	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	400	215.4927	119.6050	0.0000	0.0000	200	35,000.00		
Sep 2012	ZAUS	8.25 Put	8,000	242.5534	138.5418	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	190.0531	288.2767	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.55 Call	3,500	176.6482	266.7948	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	164.3102	248.3521	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	479.4102	317.8521	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	133.0807	200.8295	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	124.4069	187.3145	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	639.5069	456.8145	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	96.1084	142.8184	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	85.0863	125.6920	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	75.5275	111.0905	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	67.2029	98.6188	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	175.1030	117.4179	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	580.9141	764.0984	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	193.2141	130.4984	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	215.7117	144.5513	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	346.9602	237.1987	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	327.9853	432.0430	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	686.4648	527.5306	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	231.1512	304.0264	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	212.9839	279.7348	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	156.0544	205.0805	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	246.2456	172.6212	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	288.8478	206.3825	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	341.2173	418.8139	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.55	Call	500	259.9475	317.2047	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20	Call	500	184.3831	221.6375	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55	Call	250	155.7745	187.0432	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85	Call	250	136.6569	162.7401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00	Call	200	1585.4286	1734.2744	0.0000	0.0000	0	0.00		
				<u>314,431</u>					<u>200.00</u>	<u>35,000.00</u>	<u>3,536,496.00</u>	<u>1,691,251,549.83</u>
	Total			677,433					53,614.00	445,617,840.80	32,695,906.00	234,224,387,554.43

Grand Total	1,138,497	90,099.00	1,333,856,015.00	42,387,598	327,424,131,311.53
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