



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.0000	0.1111	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	0.0000	0.0628	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	0.0000	0.1202	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	0.0000	0.0357	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	0.0000	0.1498	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	0.0000	0.0832	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	8.4954	8.4260	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	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	64.0000	54.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	5.0000	10.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	210.0000	189.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	18.0000	26.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	305.0000	278.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	34.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	376.0000	349.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	53.0000	63.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	449.0000	421.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	67.0000	80.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	511.0000	481.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	80.0000	94.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	561.0000	531.0000	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	5,993	8.5186	8.5001	8.5020	8.4905	63	535,561.50		
Dec 2012	ZAAD	Future	11,926	8.5607	8.5414	8.5690	8.5690	140	1,199,660.00		
Mar 2013	ZAAD	Future	3,790	8.6048	8.5847	0.0000	0.0000	0	0.00		
			21,709					203.00	1,735,221.50	1,517,815.00	10,462,072,665.70
	Total		21,709					203.00	1,735,221.50	1,518,015.00	10,462,138,789.70
Future											
Sep 2012	ZACA	Future	4	8.3274	8.2866	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	10.7425	10.6985	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,680	10.8832	10.8364	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	11.0299	10.9822	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.3137	11.2634	0.0000	0.0000	0	0.00		
			80,563					0.00	0.00	2,319,094.00	25,430,012,341.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	9.5266	11.6564	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	18.0792	23.9534	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	31.2185	39.1823	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	10.20 Put	1,500	79.5111	94.2745	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	169.9681	160.5145	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	159.8441	150.9176	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	183.9875	202.8233	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	223.0507	244.3110	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	511.5422	544.7488	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	426.8693	414.1130	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	393.4756	382.2927	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	287.1497	280.8982	0.0000	0.0000	0	0.00		
			85,520					0.00	0.00	558,039.00	150,595,465.00
	Total		166,083					0.00	0.00	2,877,133.00	25,580,607,806.20
Future											
Sep 2012	ZAFR	Future	15,410	8.9527	8.9161	0.0000	0.0000	2,295	20,481,039.00		
			15,410					2,295.00	20,481,039.00	342,938.00	2,944,338,156.00
	Total		15,410					2,295.00	20,481,039.00	342,938.00	2,944,338,156.00
Future											
Sep 2012	ZAGB	Future	57,002	13.3727	13.2664	13.3125	13.3000	4,772	63,525,988.50		
Dec 2012	ZAGB	Future	1,780	13.5300	13.4194	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.6904	13.5770	0.0000	0.0000	0	0.00		
			60,687					4,772.00	63,525,988.50	2,192,396.00	27,009,630,411.60
Option											
Sep 2012	ZAGB	11.35 Put	6,000	14.1603	15.9882	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	42.7544	49.5403	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	357.3912	325.4830	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	232.7397	216.6914	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	622.0192	693.4080	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	547.0683	511.9733	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	400.7320	376.8913	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		143,787					4,772.00	63,525,988.50	2,558,070.00	27,133,826,214.50
Future											
Sep 2012	ZAJY	Future	3,433	0.1081	0.1060	0.1073	0.1073	30	321,900.00		
			3,433					30.00	321,900.00	130,413.00	1,269,123,596.90
	Total		3,433					30.00	321,900.00	130,413.00	1,269,123,596.90
Future											
Sep 2012	ZAUM	Future	865	8.5959	8.5253	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	18	8.6988	8.6263	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.8040	8.7306	0.0000	0.0000	0	0.00		
			888					0.00	0.00	17,245.00	13,271,231,270.00

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Option											
Sep 2012	ZAUM	8.60 Call	60	30936.6443	0.0000	0.0000	0.0000	60	1,896,000.00		
			60					60.00	1,896,000.00	266.00	8,448,866.00
		Total	948					60.00	1,896,000.00	17,511.00	13,279,680,136.00
Future											
Sep 2012	ZAUS	Future	303,126	8.5959	8.5253	8.6200	8.5325	8,771	75,007,012.40		
Dec 2012	ZAUS	Future	52,465	8.6988	8.6263	8.7310	8.6700	1,971	17,203,408.40		
Mar 2013	ZAUS	Future	19,337	8.8040	8.7306	8.8325	8.7575	347	3,055,221.70		
Jun 2013	ZAUS	Future	1,350	8.9014	8.8268	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.9925	8.9167	0.0000	0.0000	0	0.00		
			376,820					11,089.00	95,265,642.50	29,055,849.00	231,659,836,357.30
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1452.5243	1383.5555	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	6.6243	8.2555	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1305.5616	1237.4361	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	12.4034	15.6421	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	15.9001	20.1101	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	26.0061	32.9706	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	29.3787	39.5293	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	50.1740	65.1633	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	69.1406	87.8653	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	92.7988	115.5826	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	123.5086	152.7724	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	142.0385	173.6631	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	353.2426	325.3796	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	309.3664	286.1040	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	313.4664	360.8040	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	255.4202	237.0099	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	239.7364	222.7431	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	443.8364	497.4431	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	186.8074	174.5853	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	165.5502	155.3166	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	147.2224	138.5668	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	131.3116	123.9958	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	120.4908	143.3362	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	833.1885	785.1655	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	134.3885	158.8655	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	149.2905	175.4189	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	241.6610	278.4081	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	498.4880	471.5075	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	523.9664	573.8883	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	359.4925	340.8654	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	540	332.1380	315.2120	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	245.8013	234.1275	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	186.2396	210.4871	0.0000	0.0000	500	106,500.00		
Mar 2013	ZAUS	8.10 Put	180	221.0291	248.3092	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	484.7663	462.2109	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	371.7335	355.1769	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	262.3748	251.3276	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	221.8959	0.0000	0.0000	0.0000	500	104,500.00		
Mar 2013	ZAUS	10.85 Call	250	193.1275	0.0000	0.0000	0.0000	500	93,500.00		
Dec 2014	ZAUS	8.00 Call	200	1849.7918	1803.8504	0.0000	0.0000	0	0.00		
			<u>307,731</u>					<u>1,500.00</u>	<u>304,500.00</u>	<u>3,509,871.00</u>	<u>1,687,013,596.33</u>
	Total		684,551					12,589.00	95,570,142.50	32,565,720.00	233,346,849,953.63

Grand Total	1,193,165							19,949.00	183,530,291.50	42,203,086	325,485,909,493.83
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