



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.4235	0.3781	0.0000	0	0.00		
				2,835				0.00	0.00	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	0.00		
				8,000				0.00	0.00	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	0.00		
				16,000				0.00	0.00	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	0.1031	0.1018	0.0000	0	0.00		
				11,120				0.00	0.00	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	0.0525	0.0534	0.0000	0	0.00		
				7,100				0.00	0.00	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	0.1144	0.1220	0.0000	0	0.00		
				14,700				0.00	0.00	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	0.0292	0.0275	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	0.1597	0.1673	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	0.0787	0.0743	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	8.4311	8.3891	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	4.0000	6.0000	0.0000	0.0000	0	0.00	
	Jun 2012	DAUS	8.51 Call	5,480	116.0000	105.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	7.72 Put	4,800	18.0000	20.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	236.0000	223.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	41.0000	45.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	325.0000	313.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	62.0000	67.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	396.0000	382.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	85.0000	90.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	469.0000	455.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	104.0000	110.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	531.0000	517.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	120.0000	125.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	581.0000	567.0000	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	2,617	8.4077	8.3713	8.3850	8.3325	12,558	104,750,001.80	
	Sep 2012	ZAAD	Future	4,672	8.4508	8.4157	8.4310	8.4296	1,220	10,285,803.20	
	Dec 2012	ZAAD	Future	11,786	8.4953	8.4600	8.4560	8.4560	9,311	78,368,994.00	
	Mar 2013	ZAAD	Future	3,790	8.5434	8.5076	0.0000	0.0000	1,790	15,230,215.00	
				22,865					24,879.00	208,635,014.00	1 512 042.00
		Total	22,865					24,879.00	208,635,014.00	1 512 242.00	10 413 453 269.50

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Future											
Jun 2012	ZACA	Future	42	8.2157	8.1739	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	ZACY	Future	0	1.3221	1.3150	1.3150	1.3150	2	26,300.00		
			0					2.00	26,300.00	2.00	26 300.00
		Total	0					2.00	26,300.00	2.00	26 300.00
Future											
Jun 2012	ZAEU	Future	43,505	10.6095	10.5308	10.6070	10.5465	6,626	72,394,047.00		
Sep 2012	ZAEU	Future	25,220	10.7564	10.6815	10.7555	10.7390	5,793	62,237,011.00		
Dec 2012	ZAEU	Future	20,612	10.8969	10.8198	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	11.0442	10.9663	0.0000	0.0000	75	826,087.50		
Dec 2013	ZAEU	Future	435	11.2821	11.1983	0.0000	0.0000	0	0.00		
			89,847					12,494.00	135,457,145.50	2 216 086.00	24 328 046 603.00
Option											
Jun 2012	ZAEU	9.45 Put	15,360	0.0001	0.0035	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	0.0018	0.0285	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	0.0448	0.2573	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	0.0916	0.4315	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	560.6479	483.5131	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	1.1479	2.7131	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	316.5889	247.7213	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	103.7644	66.3896	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	44.2644	85.5896	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	20.5038	22.5150	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.3895	43.1961	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	55.9521	66.6158	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	117.9120	141.4421	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	225.9698	214.7457	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	214.3635	204.2539	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	228.8455	0.0000	0.0000	0.0000	375	78,750.00		
Dec 2012	ZAEU	10.40 Put	750	268.2887	0.0000	0.0000	0.0000	750	172,500.00		
Dec 2012	ZAEU	11.10 Call	750	460.0533	0.0000	0.0000	0.0000	750	348,750.00		
			128,980					1,875.00	600,000.00	557 739.00	150 479 265.00
		Total	218,827					14,369.00	136,057,145.50	2 773 825.00	24 478 525 868.00
Future											
Jun 2012	ZAFR	Future	19,917	8.8344	8.7696	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	75	8.9699	8.9084	8.9220	8.9220	25	223,050.00		

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			19,992					25.00	223,050.00	274 185.00	2 336 793 925.90
	Total		19,992					25.00	223,050.00	274 185.00	2 336 793 925.90
Future											
Jun 2012	ZAGB	Future	78,370	13.0897	13.0507	13.0770	13.0180	6,269	81,850,615.50		
Sep 2012	ZAGB	Future	10,686	13.2546	13.2204	13.2640	13.2450	3,477	46,055,821.00		
Dec 2012	ZAGB	Future	1,500	13.4084	13.3716	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,855	13.5669	13.5279	0.0000	0.0000	1,855	25,098,150.00		
			92,411					11,601.00	153,004,586.50	1 946 899.00	23 796 996 748.00
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	22.1654	23.2626	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	66.9985	73.9522	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	391.6374	388.8725	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	277.9903	279.4642	0.0000	0.0000	0	0.00		
			106,800					0.00	0.00	365 374.00	124 051 502.90
	Total		199,211					11,601.00	153,004,586.50	2 312 273.00	23 921 048 250.90
Future											
Jun 2012	ZAJY	Future	520	0.1062	0.1055	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1078	0.1070	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	129 455.00	1 194 139 096.90
	Total		3,849					0.00	0.00	129 455.00	1 194 139 096.90
Future											
Jun 2012	ZAUM	Future	61	8.4229	8.3764	8.4390	8.4035	15	12,624,750.00		
Sep 2012	ZAUM	Future	870	8.5324	8.4890	8.5195	8.5165	10	8,518,000.00		
Dec 2012	ZAUM	Future	2	8.6333	8.5893	0.0000	0.0000	0	0.00		
			933					25.00	21,142,750.00	14 996.00	11 396 595 800.00
	Total		933					25.00	21,142,750.00	15 202.00	11 403 148 666.00
Future											
Jun 2012	ZAUS	Future	187,342	8.4229	8.3764	8.4520	8.4015	61,506	518,447,522.00		
Sep 2012	ZAUS	Future	176,495	8.5324	8.4890	8.5652	8.4870	50,007	427,329,032.70		
Dec 2012	ZAUS	Future	31,549	8.6333	8.5893	8.6430	8.6430	217	1,874,476.80		
Mar 2013	ZAUS	Future	19,545	8.7366	8.6929	8.7500	8.7500	3,490	30,451,055.00		
Dec 2013	ZAUS	Future	542	8.9286	8.8838	0.0000	0.0000	0	0.00		
			415,473					115,220.00	978,102,086.50	28 434 386.00	226 421 159 879.80
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	0.0068	0.0912	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	772.9578	726.6889	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.65 Put	6,800	0.0578	0.2889	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	0.1000	0.4266	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	0.1718	0.6312	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	0.2932	0.9354	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	2.2590	4.8629	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	328.6274	288.0231	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	5.7274	11.6231	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	236.6174	201.9737	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	122.5302	165.2706	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	334.5276	382.1367	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	3.6698	4.6214	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1395.3552	1351.9135	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.9552	12.9135	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1251.4655	1208.0659	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	24.4835	24.5455	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	31.2541	31.4188	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	50.0098	53.3947	0.0000	0.0000	5,000	264,625.00		
Sep 2012	ZAUS	7.75 Put	44,100	58.2949	62.8442	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	89.1447	98.0395	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	115.1589	127.6086	0.0000	0.0000	2,800	378,500.00		
Sep 2012	ZAUS	8.10 Put	2,000	145.8752	162.3125	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	208.8975	230.1271	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	372.9596	358.3921	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	334.5264	322.0950	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	402.1264	433.0950	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	285.4328	275.0969	0.0000	0.0000	2,000	618,000.00		
Sep 2012	ZAUS	8.80 Call	250	270.9480	261.2175	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	538.5480	572.2175	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	9,500	221.1019	213.3960	0.0000	0.0000	2,000	428,000.00		
Sep 2012	ZAUS	9.10 Call	24,360	200.5093	193.5111	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	182.2974	175.9006	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	166.1815	160.2957	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	174.5770	188.2044	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	824.7185	795.8912	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	191.4185	206.5912	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	209.2191	225.9865	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	317.7386	343.5541	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	522.3761	510.1153	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	618.7796	651.9932	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	392.6451	383.3976	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	366.6433	357.9842	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	282.8955	275.4623	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	287.5418	307.0663	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.10 Call	180	519.6253	509.1189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1952.6672	1895.8518	0.0000	0.0000	0	0.00		
			<u>396,095</u>					<u>11,800.00</u>	<u>1,689,125.00</u>	<u>3 504 171.00</u>	<u>1 685 671 096.33</u>
		Total	811,568					127,020.00	979,791,211.50	31 938 557.00	228 106 830 976.13

Grand Total	1,461,362	177,921.00	1 498 880 057.50	41,122,076	313,321,397,139.53
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