



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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 | 0.1089 | 0.1120 | 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 | 0.0513 | 0.0529 | 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 | 0.1462 | 0.1322 | 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 | 0.0273 | 0.0312 | 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 | 0.2044 | 0.1606 | 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 | 0.0647 | 0.0809 | 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 | 8.2335 | 8.3533 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|--------------|-----------|---------------|----------|----------|---------|---------|--------------|---------------|-------------------|-------------------|
| | | | 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 | 2.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | DAUS | 8.51 Call | 5,480 | 33.0000 | 64.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2012 | DAUS | 7.72 Put | 4,800 | 24.0000 | 19.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2012 | DAUS | 8.51 Call | 4,800 | 136.0000 | 183.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2012 | DAUS | 7.72 Put | 6,170 | 54.0000 | 43.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2012 | DAUS | 8.51 Call | 6,170 | 218.0000 | 271.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | DAUS | 7.72 Put | 7,540 | 77.0000 | 65.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | DAUS | 8.51 Call | 7,540 | 283.0000 | 340.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2012 | DAUS | 7.72 Put | 8,220 | 103.0000 | 87.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2012 | DAUS | 8.51 Call | 8,220 | 351.0000 | 411.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2012 | DAUS | 7.72 Put | 8,440 | 124.0000 | 106.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2012 | DAUS | 8.51 Call | 8,440 | 410.0000 | 470.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | DAUS | 7.72 Put | 7,530 | 139.0000 | 119.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | DAUS | 8.51 Call | 7,530 | 458.0000 | 519.0000 | 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 | 5,862 | 8.4168 | 8.4615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAAD | Future | 11,786 | 8.4579 | 8.5052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAAD | Future | 3,790 | 8.5021 | 8.5527 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 21,438 | | | | | 0.00 | 0.00 | 1,516,979.00 | 10,455,001,661.70 |
| | Total | | 21,438 | | | | | 0.00 | 0.00 | 1,517,179.00 | 10,455,067,785.70 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZACA | Future | 33 | 8.1699 | 8.2313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 33 | | | | | 0.00 | 0.00 | 21,168.00 | 150,873,234.70 |
| | Total | | 33 | | | | | 0.00 | 0.00 | 21,168.00 | 150,873,234.70 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAEU | Future | 30,093 | 10.5680 | 10.6512 | 10.5741 | 10.5576 | 247 | 2,614,439.70 | | |
| Dec 2012 | ZAEU | Future | 52,680 | 10.7035 | 10.7903 | 10.7380 | 10.7295 | 1,150 | 12,343,700.00 | | |
| Mar 2013 | ZAEU | Future | 75 | 10.8453 | 10.9372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | Future | 435 | 11.1711 | 11.1711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 83,283 | | | | | 1,397.00 | 14,958,139.70 | 2,316,229.00 | 25,399,497,700.20 |
| Option | | | | | | | | | | | |
| Sep 2012 | ZAEU | 9.45 Put | 10,200 | 18.1567 | 18.6290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 9.75 Put | 1,625 | 43.5612 | 39.2290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 9.90 Put | 33,360 | 66.2746 | 60.7332 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|--------------|------------|----------------|----------|----------|--------|--------|-----------------|-------------------------|-------------------|-------------------|
| Sep 2012 | ZAEU | 10.20 Put | 1,500 | 148.1333 | 133.5828 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 11.20 Call | 21,300 | 149.5961 | 183.4344 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 11.25 Call | 15,360 | 141.4983 | 173.8946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 10.30 Put | 375 | 265.1074 | 249.2528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 10.40 Put | 750 | 312.6888 | 294.2550 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 11.10 Call | 750 | 352.9733 | 401.3722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 85,220 | | | | | 0.00 | 0.00 | 557,739.00 | 150,479,265.00 |
| | Total | | 168,503 | | | | | 1,397.00 | 14,958,139.70 | 2,873,968.00 | 25,549,976,965.20 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAFR | Future | 18,517 | 8.8183 | 8.8760 | 0.0000 | 0.0000 | 268 | 2,347,090.40 | | |
| | | | 18,517 | | | | | 268.00 | 2,347,090.40 | 319,034.00 | 2,732,112,536.00 |
| | Total | | 18,517 | | | | | 268.00 | 2,347,090.40 | 319,034.00 | 2,732,112,536.00 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAGB | Future | 76,995 | 13.0796 | 13.2495 | 0.0000 | 0.0000 | 396 | 5,229,099.00 | | |
| Dec 2012 | ZAGB | Future | 1,630 | 13.2317 | 13.4052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAGB | Future | 1,855 | 13.3866 | 13.5654 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 80,480 | | | | | 396.00 | 5,229,099.00 | 2,102,599.00 | 25,830,068,890.60 |
| Option | | | | | | | | | | | |
| Sep 2012 | ZAGB | 11.35 Put | 6,000 | 21.6480 | 19.2009 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAGB | 12.15 Put | 38,400 | 77.9965 | 59.8052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAGB | 13.45 Call | 24,000 | 293.8978 | 370.7666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAGB | 13.85 Call | 14,400 | 202.0189 | 262.1302 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 82,800 | | | | | 0.00 | 0.00 | 365,374.00 | 124,051,502.90 |
| | Total | | 163,280 | | | | | 396.00 | 5,229,099.00 | 2,467,973.00 | 25,954,120,393.50 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAJY | Future | 3,433 | 0.1055 | 0.1072 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 3,433 | | | | | 0.00 | 0.00 | 130,363.00 | 1,268,589,896.90 |
| | Total | | 3,433 | | | | | 0.00 | 0.00 | 130,363.00 | 1,268,589,896.90 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAUM | Future | 2,950 | 8.3316 | 8.4531 | 8.4095 | 8.3300 | 2,101 | 1,750,211,750.00 | | |
| Dec 2012 | ZAUM | Future | 8 | 8.4302 | 8.5540 | 8.5110 | 8.5110 | 10 | 8,511,000.00 | | |
| | | | 2,958 | | | | | 2,111.00 | 1,758,722,750.00 | 17,205.00 | 13,237,371,870.00 |
| | Total | | 2,958 | | | | | 2,111.00 | 1,758,722,750.00 | 17,411.00 | 13,243,924,736.00 |
| Future | | | | | | | | | | | |
| Sep 2012 | ZAUS | Future | 308,578 | 8.3316 | 8.4531 | 8.4275 | 8.3275 | 36,158 | 301,720,194.70 | | |
| Dec 2012 | ZAUS | Future | 52,408 | 8.4302 | 8.5540 | 8.5185 | 8.4900 | 3,452 | 29,389,814.00 | | |
| Mar 2013 | ZAUS | Future | 19,545 | 8.5311 | 8.6579 | 8.6080 | 8.5645 | 500 | 4,287,750.00 | | |
| Jun 2013 | ZAUS | Future | 1,150 | 8.6253 | 7.9300 | 8.6950 | 8.6950 | 1,150 | 9,999,250.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|-----------|-----------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Dec 2013 | ZAUS | Future | 542 | 8.7117 | 8.8428 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>382,223</u> | | | | | <u>41,260.00</u> | <u>345,397,008.70</u> | <u>28,969,343.00</u> | <u>230,931,743,053.20</u> |
| Option | | | | | | | | | | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 1194.0955 | 1315.7877 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Put | 9,200 | 12.4955 | 12.6877 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 37,000 | 1050.0314 | 1171.5857 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.40 Put | 8,000 | 23.7974 | 23.6430 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.50 Put | 246 | 30.6330 | 30.1190 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.70 Put | 2,500 | 62.9918 | 52.9615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.75 Put | 44,100 | 73.9028 | 61.7545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.90 Put | 20,360 | 114.3408 | 94.5084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.00 Put | 6,625 | 150.3062 | 122.1488 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.10 Put | 2,000 | 194.5598 | 157.2885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.20 Put | 100 | 244.8514 | 200.6420 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.25 Put | 5,000 | 272.1476 | 224.4738 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.50 Call | 2,000 | 260.3545 | 317.3573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Call | 2,000 | 231.0609 | 282.6570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Put | 4,000 | 499.4609 | 429.5570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.75 Call | 25,100 | 193.9789 | 238.2720 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.80 Call | 250 | 183.2710 | 225.2980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.80 Put | 1,500 | 651.6710 | 572.1980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.00 Call | 8,500 | 147.1074 | 181.4657 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.10 Call | 24,360 | 132.4196 | 163.5671 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.20 Call | 5,500 | 119.5924 | 147.8664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.30 Call | 250 | 108.1247 | 134.0804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 7.95 Put | 15,000 | 211.1176 | 179.5457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 661.4957 | 750.5623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Put | 6,040 | 231.2957 | 196.5623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.05 Put | 20,000 | 252.5351 | 214.5543 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.30 Put | 6,000 | 385.5265 | 331.8269 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.60 Call | 6,000 | 405.4229 | 463.0220 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.80 Put | 300 | 716.3153 | 643.2322 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.00 Call | 25,000 | 297.7970 | 342.6361 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.10 Call | 540 | 276.7224 | 319.0253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.50 Call | 300 | 208.8576 | 243.3790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 330.5337 | 287.7777 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 180 | 411.3619 | 459.9585 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1705.6545 | 1856.3096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>304,631</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3,505,271.00</u> | <u>1,685,877,796.33</u> |
| | | Total | 686,854 | | | | | 41,260.00 | 345,397,008.70 | 32,474,614.00 | 232,617,620,849.53 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|

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|-------------|--|-----------|--|--|--|--|-----------|------------------|------------|--------------------|
| Grand Total | | 1,222,256 | | | | | 45,432.00 | 2,126,654,087.80 | 41,993,790 | 323,290,445,751.73 |
|-------------|--|-----------|--|--|--|--|-----------|------------------|------------|--------------------|