



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.1111	0.1187	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	0.0628	0.0544	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	0.1202	0.1456	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	0.0357	0.0318	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	0.1498	0.2003	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	0.0832	0.0717	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	8.4260	8.2920	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	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	54.0000	28.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	10.0000	18.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	189.0000	138.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	26.0000	43.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	278.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	43.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	349.0000	287.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	63.0000	88.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	421.0000	356.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	80.0000	107.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	481.0000	414.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	94.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	531.0000	462.0000	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	5,990	8.5001	8.4354	8.4888	8.4275	33	279,702.50		
Dec 2012	ZAAD	Future	11,786	8.5414	8.4762	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5847	8.5191	0.0000	0.0000	0	0.00		
			21,566					33.00	279,702.50	1,517,612.00	10,460,337,444.20
	Total		21,566					33.00	279,702.50	1,517,812.00	10,460,403,568.20
Future											
Sep 2012	ZACA	Future	4	8.2866	8.1886	8.2740	8.2740	18	148,932.00		
			4					18.00	148,932.00	21,206.00	151,185,486.70
	Total		4					18.00	148,932.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	27,373	10.6985	10.5871	10.6925	10.6600	2,513	26,789,655.00		
Dec 2012	ZAEU	Future	52,680	10.8364	10.7233	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.9822	10.8664	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2634	11.1438	0.0000	0.0000	0	0.00		
			80,563					2,513.00	26,789,655.00	2,319,094.00	25,430,012,341.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	11.6564	15.4294	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	23.9534	35.2244	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	39.1823	54.3757	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	10.20 Put	1,500	94.2745	124.8621	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	160.5145	131.6768	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	150.9176	123.9098	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	202.8233	242.1645	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	244.3110	287.0237	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	544.7488	0.0000	0.0000	0.0000	100	57,300.00		
Dec 2012	ZAEU	11.00 Call	100	414.1130	0.0000	0.0000	0.0000	100	35,900.00		
Dec 2012	ZAEU	11.10 Call	750	382.2927	337.5146	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	280.8982	0.0000	0.0000	0.0000	100	23,000.00		
			85,520					300.00	116,200.00	558,039.00	150,595,465.00
	Total		166,083					2,813.00	26,905,855.00	2,877,133.00	25,580,607,806.20
Future											
Sep 2012	ZAFR	Future	17,705	8.9161	8.8252	0.0000	0.0000	0	0.00		
			17,705					0.00	0.00	340,643.00	2,923,857,117.00
	Total		17,705					0.00	0.00	340,643.00	2,923,857,117.00
Future											
Sep 2012	ZAGB	Future	61,770	13.2664	13.1390	13.2745	13.2025	1,986	26,268,048.80		
Dec 2012	ZAGB	Future	1,780	13.4194	13.2908	13.4300	13.3625	250	3,347,675.00		
Mar 2013	ZAGB	Future	1,905	13.5770	13.4470	13.5175	13.5175	50	675,875.00		
			65,455					2,286.00	30,291,598.80	2,187,624.00	26,946,104,423.10
Option											
Sep 2012	ZAGB	11.35 Put	6,000	15.9882	17.7101	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	49.5403	59.1055	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	325.4830	273.8878	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	216.6914	180.7538	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	693.4080	0.0000	0.0000	0.0000	100	69,600.00		
Dec 2012	ZAGB	13.70 Call	100	511.9733	0.0000	0.0000	0.0000	100	43,900.00		
Dec 2012	ZAGB	14.20 Call	100	376.8913	0.0000	0.0000	0.0000	100	30,800.00		
			83,100					300.00	144,300.00	365,674.00	124,195,802.90
	Total		148,555					2,586.00	30,435,898.80	2,553,298.00	27,070,300,226.00
Future											
Sep 2012	ZAJY	Future	3,433	0.1060	0.1047	0.0000	0.0000	0	0.00		
			3,433					0.00	0.00	130,383.00	1,268,801,696.90
	Total		3,433					0.00	0.00	130,383.00	1,268,801,696.90
Future											
Sep 2012	ZAUM	Future	865	8.5253	8.3897	8.5100	8.4685	15	12,727,300.00		
Dec 2012	ZAUM	Future	18	8.6263	8.4886	8.5730	8.5730	5	4,286,500.00		
Mar 2013	ZAUM	Future	5	8.7306	8.5904	0.0000	0.0000	0	0.00		
			888					20.00	17,013,800.00	17,245.00	13,271,231,270.00

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Total			888					20.00	17,013,800.00	17,451.00	13,277,784,136.00
Future											
Sep 2012	ZAUS	Future	299,986	8.5253	8.3897	8.5338	8.4550	12,746	108,225,763.10		
Dec 2012	ZAUS	Future	52,745	8.6263	8.4886	8.5803	8.5645	607	5,202,018.10		
Mar 2013	ZAUS	Future	19,550	8.7306	8.5904	8.6715	8.6590	1,055	9,143,292.50		
Jun 2013	ZAUS	Future	1,350	8.8268	8.6845	8.7708	8.7708	200	1,754,160.00		
Dec 2013	ZAUS	Future	542	8.9167	8.7727	0.0000	0.0000	0	0.00		
			374,173					14,608.00	124,325,233.70	29,044,760.00	231,564,570,714.80
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1383.5555	1251.7704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	8.2555	12.0704	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1237.4361	1107.1787	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	15.6421	22.3155	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	20.1101	28.4305	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	32.9706	52.5315	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	39.5293	61.2085	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	65.1633	93.7240	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	87.8653	121.3928	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	115.5826	159.8127	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	152.7724	204.4027	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	173.6631	228.9504	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	325.3796	264.3291	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	286.1040	232.5321	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	360.8040	442.8321	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	237.0099	192.5209	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	222.7431	180.9802	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	497.4431	591.2802	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	174.5853	143.0141	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	155.3166	127.7655	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	138.5668	114.5475	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	123.9958	102.9936	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	143.3362	181.3263	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	785.1655	687.1958	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	158.8655	198.5958	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	175.4189	216.8711	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	278.4081	337.2234	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	471.5075	407.9372	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	573.8883	657.6879	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	340.8654	295.8492	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	315.2120	274.2750	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	234.1275	205.8704	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,000	210.4871	249.2905	0.0000	0.0000	500	125,000.00		

<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>
Mar 2013	ZAUS	8.10 Put	180	248.3092	291.0107	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	462.2109	409.6747	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	355.1769	315.4677	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	251.3276	0.0000	0.0000	0.0000	1,000	235,000.00		
Dec 2014	ZAUS	8.00 Call	200	1803.8504	1714.8366	0.0000	0.0000	0	0.00		
			<u>306,731</u>					<u>1,500.00</u>	<u>360,000.00</u>	<u>3,508,371.00</u>	<u>1,686,709,096.33</u>
	Total		680,904					16,108.00	124,685,233.70	32,553,131.00	233,251,279,811.13

Grand Total	1,196,378			21,578.00	199,469,422.00	42,183,137	325,302,379,202.33
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