



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-June-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Jun 2012	CAAZ	Future	2,835	0.3717	0.4235	0.0000	0	0.00		
				2,835				0.00	0.00	11 523.00	2 861 864.10
			<b>Total</b>	<b>2,835</b>				<b>0.00</b>	<b>0.00</b>	11 523.00	2 861 864.10
<b>Future</b>											
	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
			<b>Total</b>	<b>8,000</b>				<b>0.00</b>	<b>0.00</b>	8 000.00	800 000.00
<b>Future</b>											
	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
			<b>Total</b>	<b>16,000</b>				<b>0.00</b>	<b>0.00</b>	16 000.00	640 000.00
<b>Future</b>											
	Sep 2012	CABE	Future	11,120	0.1043	0.1031	0.0000	0	0.00		
				11,120				0.00	0.00	11 120.00	1 287 696.00
			<b>Total</b>	<b>11,120</b>				<b>0.00</b>	<b>0.00</b>	11 120.00	1 287 696.00
<b>Future</b>											
	Sep 2012	CABF	Future	7,100	0.0516	0.0525	0.0000	0	0.00		
				7,100				0.00	0.00	7 100.00	584 330.00
			<b>Total</b>	<b>7,100</b>				<b>0.00</b>	<b>0.00</b>	7 100.00	584 330.00
<b>Future</b>											
	Sep 2012	CABG	Future	14,700	0.1233	0.1144	0.0000	0	0.00		
				14,700				0.00	0.00	14 700.00	1 571 430.00
			<b>Total</b>	<b>14,700</b>				<b>0.00</b>	<b>0.00</b>	14 700.00	1 571 430.00
<b>Future</b>											
	Sep 2012	CABH	Future	8,000	0.0295	0.0292	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			8,000					0.00	0.00	8 000.00	244 800.00
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	244 800.00
<b>Future</b>											
	Sep 2012	CABI	Future	12,800	0.1574	0.1597	0.0000	0.0000	0	0.00	
				12,800					0.00	0.00	12 800.00
		<b>Total</b>	<b>12,800</b>					<b>0.00</b>	<b>0.00</b>	12 800.00	1 665 280.00
<b>Future</b>											
	Sep 2012	CABJ	Future	4,800	0.0773	0.0787	0.0000	0.0000	0	0.00	
				4,800					0.00	0.00	4 800.00
		<b>Total</b>	<b>4,800</b>					<b>0.00</b>	<b>0.00</b>	4 800.00	406 560.00
<b>Future</b>											
	Jun 2012	DAAH	Future	2,360	8.3792	8.4311	0.0000	0.0000	0	0.00	
				2,360					0.00	0.00	4 360.00
		<b>Total</b>	<b>2,360</b>					<b>0.00</b>	<b>0.00</b>	4 360.00	36 334 240.00
<b>Option</b>											
	Jun 2012	DAUS	7.72 Put	5,480	5.0000	4.0000	0.0000	0.0000	0	0.00	
	Jun 2012	DAUS	8.51 Call	5,480	92.0000	116.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	7.72 Put	4,800	22.0000	18.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	212.0000	236.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	48.0000	41.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	301.0000	325.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	70.0000	62.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	369.0000	396.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	94.0000	85.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	441.0000	469.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	113.0000	104.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	502.0000	531.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	128.0000	120.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	553.0000	581.0000	0.0000	0.0000	0	0.00	
				96,360					0.00	0.00	25 320.00
		<b>Total</b>	<b>96,360</b>					<b>0.00</b>	<b>0.00</b>	25 320.00	753 000.00
<b>Future</b>											
	Jun 2012	ZAAD	Future	1,402	8.4192	8.4077	0.0000	0.0000	2,133	17,911,812.70	
	Sep 2012	ZAAD	Future	5,862	8.4625	8.4508	0.0000	0.0000	1,219	10,289,282.30	
	Dec 2012	ZAAD	Future	11,786	8.5073	8.4953	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	3,790	8.5552	8.5434	0.0000	0.0000	0	0.00	
				22,840					3,352.00	28,201,095.00	1 515 394.00
		<b>Total</b>	<b>22,840</b>					<b>3,352.00</b>	<b>28,201,095.00</b>	1 515 594.00	10 441 720 488.50

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<b>Future</b>											
Jun 2012	ZACA	Future	19	8.1772	8.2157	0.0000	0.0000	23	188,961.10		
Sep 2012	ZACA	Future	23	8.2698	8.3072	0.0000	0.0000	23	191,249.60		
			<u>42</u>					<u>46.00</u>	<u>380,210.70</u>	<u>21 138.00</u>	<u>150 627 315.70</u>
		<b>Total</b>	<b>42</b>					<b>46.00</b>	<b>380,210.70</b>	<b>21 138.00</b>	<b>150 627 315.70</b>
<b>Future</b>											
Jun 2012	ZAEU	Future	34,447	10.5693	10.6095	10.5752	10.5646	10,331	109,212,580.90		
Sep 2012	ZAEU	Future	25,514	10.7171	10.7564	10.7355	10.7076	482	5,167,314.60		
Dec 2012	ZAEU	Future	29,408	10.8565	10.8969	0.0000	0.0000	10,042	108,978,202.00		
Mar 2013	ZAEU	Future	75	11.0032	11.0442	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2355	11.2821	0.0000	0.0000	0	0.00		
			<u>89,879</u>					<u>20,855.00</u>	<u>223,358,097.50</u>	<u>2 236 941.00</u>	<u>24 551 404 700.50</u>
<b>Option</b>											
Jun 2012	ZAEU	9.45 Put	15,360	2.4804	0.0001	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	5.7983	0.0018	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	15.6753	0.0448	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	19.6425	0.0916	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	563.7775	560.6479	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	44.4775	1.1479	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	373.0660	316.5889	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	224.0655	103.7644	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	204.7655	44.2644	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	22.7037	20.5038	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	42.6741	36.3895	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	63.9207	55.9521	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	131.5314	117.9120	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	212.9047	225.9698	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	201.7007	214.3635	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	239.3136	228.8455	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	282.4197	268.2887	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	440.0855	460.0533	0.0000	0.0000	0	0.00		
			<u>128,980</u>					<u>0.00</u>	<u>0.00</u>	<u>557 739.00</u>	<u>150 479 265.00</u>
		<b>Total</b>	<b>218,859</b>					<b>20,855.00</b>	<b>223,358,097.50</b>	<b>2 794 680.00</b>	<b>24 701 883 965.50</b>
<b>Future</b>											
Jun 2012	ZAFR	Future	20,807	8.7977	8.8344	0.0000	0.0000	890	7,860,480.00		
Sep 2012	ZAFR	Future	75	8.9341	8.9699	0.0000	0.0000	0	0.00		
			<u>20,882</u>					<u>890.00</u>	<u>7,860,480.00</u>	<u>275 075.00</u>	<u>2 344 654 405.90</u>
		<b>Total</b>	<b>20,882</b>					<b>890.00</b>	<b>7,860,480.00</b>	<b>275 075.00</b>	<b>2 344 654 405.90</b>
<b>Future</b>											

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Jun 2012	ZAGB	Future	75,566	13.0910	13.0897	13.0340	12.9725	2,896	37,720,578.70		
Sep 2012	ZAGB	Future	11,617	13.2591	13.2546	13.2450	13.1557	1,048	13,799,640.80		
Dec 2012	ZAGB	Future	1,630	13.4153	13.4084	0.0000	0.0000	260	3,468,400.00		
Mar 2013	ZAGB	Future	1,855	13.5732	13.5669	0.0000	0.0000	0	0.00		
			<u>90,668</u>					<u>4,204.00</u>	<u>54,988,619.50</u>	<u>1 951 103.00</u>	<u>23 851 985 367.50</u>
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	21.2981	22.1654	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	64.3127	66.9985	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	379.5812	391.6374	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	266.3485	277.9903	0.0000	0.0000	0	0.00		
			<u>106,800</u>					<u>0.00</u>	<u>0.00</u>	<u>365 374.00</u>	<u>124 051 502.90</u>
	<b>Total</b>		<b>197,468</b>					<b>4,204.00</b>	<b>54,988,619.50</b>	<b>2 316 477.00</b>	<b>23 976 036 870.40</b>
<b>Future</b>											
Jun 2012	ZAJY	Future	500	0.1063	0.1062	0.1060	0.1060	84	890,798.00		
Sep 2012	ZAJY	Future	3,413	0.1078	0.1078	0.0000	0.0000	84	902,134.00		
			<u>3,913</u>					<u>168.00</u>	<u>1,792,932.00</u>	<u>129 623.00</u>	<u>1 195 932 028.90</u>
	<b>Total</b>		<b>3,913</b>					<b>168.00</b>	<b>1,792,932.00</b>	<b>129 623.00</b>	<b>1 195 932 028.90</b>
<b>Future</b>											
Jun 2012	ZAUM	Future	61	8.3691	8.4229	8.3700	8.3700	16	13,381,000.00		
Sep 2012	ZAUM	Future	881	8.4795	8.5324	0.0000	0.0000	11	9,317,000.00		
Dec 2012	ZAUM	Future	2	8.5804	8.6333	0.0000	0.0000	0	0.00		
			<u>944</u>					<u>27.00</u>	<u>22,698,000.00</u>	<u>15 023.00</u>	<u>11 419 293 800.00</u>
	<b>Total</b>		<b>944</b>					<b>27.00</b>	<b>22,698,000.00</b>	<b>15 229.00</b>	<b>11 425 846 666.00</b>
<b>Future</b>											
Jun 2012	ZAUS	Future	69,770	8.3691	8.4229	8.3967	8.3554	144,833	1,213,878,654.10		
Sep 2012	ZAUS	Future	293,002	8.4795	8.5324	8.5012	8.4700	188,565	1,601,189,911.70		
Dec 2012	ZAUS	Future	46,802	8.5804	8.6333	8.6010	8.5905	16,453	141,347,049.10		
Mar 2013	ZAUS	Future	19,545	8.6830	8.7366	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8658	8.9286	0.0000	0.0000	11,066	95,108,950.20		
			<u>429,661</u>					<u>360,917.00</u>	<u>3,051,524,565.10</u>	<u>28 795 303.00</u>	<u>229 472 684 444.90</u>
<b>Option</b>											
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	0.0013	0.0068	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	719.1154	772.9578	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	0.0154	0.0578	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	0.0336	0.1000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	0.0716	0.1718	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	0.1487	0.2932	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.00 Put	2,000	1.9525	2.2590	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	274.6869	328.6274	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	5.5869	5.7274	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	184.0111	236.6174	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	154.3194	122.5302	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	383.5897	334.5276	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	1.2891	3.6698	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1343.3985	1395.3552	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	13.8985	12.9552	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1199.8761	1251.4655	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	26.1152	24.4835	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	33.2845	31.2541	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	57.5235	50.0098	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	66.5808	58.2949	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	99.9221	89.1447	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	127.7327	115.1589	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	162.7619	145.8752	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	100	205.6824	0.0000	0.0000	0.0000	100	19,700.00		
Sep 2012	ZAUS	8.25 Put	5,000	229.2023	208.8975	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	346.0643	372.9596	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	309.9967	334.5264	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	430.4967	402.1264	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	263.4354	285.4328	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	249.7226	270.9480	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	570.2226	538.5480	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	9,500	203.0270	221.1019	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	183.7649	200.5093	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	166.7610	182.2974	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	151.7377	166.1815	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	187.7051	174.5770	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	785.2831	824.7185	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	204.8831	191.4185	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	223.0045	209.2191	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	339.7754	317.7386	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	495.3435	522.3761	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	646.9721	618.7796	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	370.4470	392.6451	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	345.7067	366.6433	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	265.7336	282.8955	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	305.6109	287.5418	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	496.6464	519.6253	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1934.3160	1952.6672	0.0000	0.0000	0	0.00		
			<u>396,195</u>					<u>100.00</u>	<u>19,700.00</u>	<u>3 504 271.00</u>	<u>1 685 690 796.33</u>

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		<b>Total</b>	<b>825,856</b>				<b>361,017.00</b>	<b>3,051,544,265.10</b>	<b>32 299 574.00</b>	<b>231 158 375 241.23</b>
		<b>Grand Total</b>	<b>1,474,879</b>				<b>390,559.00</b>	<b>3 390 823 699.80</b>	<b>41,512,635</b>	<b>316,712,220,839.33</b>