



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0	0.3582	0.3717	0.0000	0.0000	2,835	1,015,497.00		
			0					2,835.00	1,015,497.00	14,358.00	3,877,361.10
		<b>Total</b>	<b>0</b>					<b>2,835.00</b>	<b>1,015,497.00</b>	14,358.00	3,877,361.10
<b>Future</b>	Jun 2012 CABB	Future	0	0.0000	0.0000	0.0000	0.0000	8,000	0.00		
			0					8,000.00	0.00	16,000.00	800,000.00
		<b>Total</b>	<b>0</b>					<b>8,000.00</b>	<b>0.00</b>	16,000.00	800,000.00
<b>Future</b>	Jun 2012 CABD	Future	0	0.0000	0.0000	0.0000	0.0000	16,000	0.00		
			0					16,000.00	0.00	32,000.00	640,000.00
		<b>Total</b>	<b>0</b>					<b>16,000.00</b>	<b>0.00</b>	32,000.00	640,000.00
<b>Future</b>	Sep 2012 CABE	Future	11,120	0.1120	0.1043	0.0000	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	0.0529	0.0516	0.0000	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	0.1322	0.1233	0.0000	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	0.0312	0.0295	0.0000	0.0000	0	0.00		

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			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	0.1606	0.1574	0.0000	0.0000	0	0.00		
				12,800					0.00	0.00	12,800.00	1,665,280.00
		<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	0.0809	0.0773	0.0000	0.0000	0	0.00		
				4,800					0.00	0.00	4,800.00	406,560.00
		<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	8.3533	8.3792	0.0000	0.0000	0	0.00		
				2,360					0.00	0.00	4,360.00	36,334,240.00
		<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	3.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012	DAUS	8.51 Call	5,480	64.0000	92.0000	0.0000	0.0000	0	0.00		
	Jul 2012	DAUS	7.72 Put	4,800	19.0000	22.0000	0.0000	0.0000	0	0.00		
	Jul 2012	DAUS	8.51 Call	4,800	183.0000	212.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	7.72 Put	6,170	43.0000	48.0000	0.0000	0.0000	0	0.00		
	Aug 2012	DAUS	8.51 Call	6,170	271.0000	301.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	7.72 Put	7,540	65.0000	70.0000	0.0000	0.0000	0	0.00		
	Sep 2012	DAUS	8.51 Call	7,540	340.0000	369.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	7.72 Put	8,220	87.0000	94.0000	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.51 Call	8,220	411.0000	441.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.72 Put	8,440	106.0000	113.0000	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.51 Call	8,440	470.0000	502.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.72 Put	7,530	119.0000	128.0000	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.51 Call	7,530	519.0000	553.0000	0.0000	0.0000	0	0.00		
				96,360					0.00	0.00	25,320.00	753,000.00
		<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	0	8.4176	8.4192	0.0000	0.0000	1,462	12,306,627.20		
	Sep 2012	ZAAD	Future	5,862	8.4615	8.4625	8.4785	8.4090	123	1,040,670.00		
	Dec 2012	ZAAD	Future	11,786	8.5052	8.5073	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	3,790	8.5527	8.5552	0.0000	0.0000	0	0.00		
				21,438					1,585.00	13,347,297.20	1,516,979.00	10,455,001,661.70
		<b>Total</b>	<b>21,438</b>					<b>1,585.00</b>	<b>13,347,297.20</b>	1,517,179.00	10,455,067,785.70	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Jun 2012	ZACA	Future	0	8.1425	8.1772	0.0000	0.0000	20	163,197.00		
Sep 2012	ZACA	Future	33	8.2313	8.2698	0.0000	0.0000	10	82,722.00		
			33					30.00	245,919.00	21,168.00	150,873,234.70
	<b>Total</b>		<b>33</b>					<b>30.00</b>	<b>245,919.00</b>	21,168.00	150,873,234.70
<b>Future</b>											
Jun 2012	ZAEU	Future	0	10.5244	10.5693	0.0000	0.0000	26,985	284,053,196.00		
Sep 2012	ZAEU	Future	29,973	10.6512	10.7171	10.6705	10.6215	5,594	59,749,024.00		
Dec 2012	ZAEU	Future	52,680	10.7903	10.8565	0.0000	0.0000	23,272	251,080,240.00		
Mar 2013	ZAEU	Future	75	10.9372	11.0032	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1711	11.2355	0.0000	0.0000	22,040	238,252,400.00		
			83,163					77,891.00	833,134,860.00	2,314,832.00	25,384,539,560.50
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	18.6290	22.7037	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	39.2290	42.6741	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	60.7332	63.9207	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	133.5828	131.5314	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	183.4344	212.9047	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	173.8946	201.7007	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	249.2528	239.3136	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	294.2550	282.4197	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	401.3722	440.0855	0.0000	0.0000	0	0.00		
			85,220					0.00	0.00	557,739.00	150,479,265.00
	<b>Total</b>		<b>168,383</b>					<b>77,891.00</b>	<b>833,134,860.00</b>	2,872,571.00	25,535,018,825.50
<b>Future</b>											
Jun 2012	ZAFR	Future	0	8.7635	8.7977	0.0000	0.0000	20,807	181,853,415.00		
Sep 2012	ZAFR	Future	18,785	8.8760	8.9341	0.0000	0.0000	22,884	203,257,624.70		
			18,785					43,691.00	385,111,039.70	318,766.00	2,729,765,445.60
	<b>Total</b>		<b>18,785</b>					<b>43,691.00</b>	<b>385,111,039.70</b>	318,766.00	2,729,765,445.60
<b>Future</b>											
Jun 2012	ZAGB	Future	0	13.0853	13.0910	0.0000	0.0000	75,566	979,805,047.50		
Sep 2012	ZAGB	Future	76,897	13.2495	13.2591	13.2365	13.1119	75,534	993,049,376.60		
Dec 2012	ZAGB	Future	1,630	13.4052	13.4153	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,855	13.5654	13.5732	0.0000	0.0000	0	0.00		
			80,382					151,100.00	1,972,854,424.10	2,102,203.00	25,824,839,791.60
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	19.2009	21.2981	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	59.8052	64.3127	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	370.7666	379.5812	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	262.1302	266.3485	0.0000	0.0000	0	0.00		

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			82,800					0.00	0.00	365,374.00	124,051,502.90
	<b>Total</b>		<b>163,182</b>					<b>151,100.00</b>	<b>1,972,854,424.10</b>	2,467,577.00	25,948,891,294.50
<b>Future</b>											
Jun 2012	ZAJY	Future	0	0.1059	0.1063	0.0000	0.0000	590	6,252,596.00		
Sep 2012	ZAJY	Future	3,433	0.1072	0.1078	0.0000	0.0000	150	66,405,272.00		
			3,433					740.00	72,657,868.00	130,363.00	1,268,589,896.90
	<b>Total</b>		<b>3,433</b>					<b>740.00</b>	<b>72,657,868.00</b>	130,363.00	1,268,589,896.90
<b>Future</b>											
Jun 2012	ZAUM	Future	0	8.3582	8.3691	8.3450	8.3440	61	50,971,320.00		
Sep 2012	ZAUM	Future	871	8.4531	8.4795	8.3858	8.3822	10	8,384,000.00		
Dec 2012	ZAUM	Future	2	8.5540	8.5804	0.0000	0.0000	0	0.00		
			873					71.00	59,355,320.00	15,094.00	11,478,649,120.00
	<b>Total</b>		<b>873</b>					<b>71.00</b>	<b>59,355,320.00</b>	15,300.00	11,485,201,986.00
<b>Future</b>											
Jun 2012	ZAUS	Future	0	8.3582	8.3691	8.3640	8.2750	80,977	675,522,297.20		
Sep 2012	ZAUS	Future	316,745	8.4531	8.4795	8.4765	8.3550	33,389	281,950,812.40		
Dec 2012	ZAUS	Future	52,266	8.5540	8.5804	8.5665	8.5230	18,414	156,188,490.00		
Mar 2013	ZAUS	Future	19,545	8.6579	8.6830	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8428	8.8658	0.0000	0.0000	0	0.00		
			389,098					132,780.00	1,113,661,599.60	28,928,083.00	230,586,346,044.50
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1315.7877	1343.3985	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.6877	13.8985	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1171.5857	1199.8761	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	23.6430	26.1152	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	30.1190	33.2845	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	52.9615	57.5235	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	61.7545	66.5808	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	94.5084	99.9221	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	122.1488	127.7327	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	157.2885	162.7619	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	100	200.6420	205.6824	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	224.4738	229.2023	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	317.3573	346.0643	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	282.6570	309.9967	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	429.5570	430.4967	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	238.2720	263.4354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	225.2980	249.7226	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	572.1980	570.2226	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	181.4657	203.0270	0.0000	0.0000	1,000	187,000.00		

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Sep 2012	ZAUS	9.10 Call	24,360	163.5671	183.7649	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	147.8664	166.7610	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	134.0804	151.7377	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	179.5457	187.7051	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	750.5623	785.2831	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	196.5623	204.8831	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	214.5543	223.0045	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	331.8269	339.7754	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	463.0220	495.3435	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	643.2322	646.9721	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	342.6361	370.4470	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	319.0253	345.7067	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	243.3790	265.7336	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	287.7777	305.6109	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	459.9585	496.6464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1856.3096	1934.3160	0.0000	0.0000	0	0.00		
			<u>304,631</u>					<u>1,000.00</u>	<u>187,000.00</u>	<u>3,505,271.00</u>	<u>1,685,877,796.33</u>
	<b>Total</b>		<b>693,729</b>					<b>133,780.00</b>	<b>1,113,848,599.60</b>	<b>32,433,354.00</b>	<b>232,272,223,840.83</b>

<b>Grand Total</b>	<b>1,227,096</b>						<b>435,723.00</b>	<b>4,451,570,824.60</b>	<b>41,948,358</b>	<b>321,163,791,663.93</b>
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