



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.1169	0.1089	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	0.0499	0.0513	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	0.1461	0.1462	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	0.0273	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	0.2141	0.2044	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	0.0655	0.0647	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	8.2037	8.2335	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	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	21.0000	33.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	27.0000	24.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	117.0000	136.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	57.0000	54.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	196.0000	218.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	80.0000	77.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	258.0000	283.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	107.0000	103.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	326.0000	351.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	126.0000	124.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	383.0000	410.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	141.0000	139.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	430.0000	458.0000	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	8.3881	8.4168	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	11,786	8.4281	8.4579	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.4697	8.5021	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	23	8.1209	8.1699	8.1620	8.1620	10	81,620.00		
			23					10.00	81,620.00	21,178.00	150,954,854.70
	Total		23					10.00	81,620.00	21,178.00	150,954,854.70
Future											
Sep 2012	ZAEU	Future	30,091	10.5499	10.5680	10.5722	10.5445	12	126,811.00		
Dec 2012	ZAEU	Future	52,680	10.6850	10.7035	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.8260	10.8453	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.0950	11.1711	0.0000	0.0000	0	0.00		
			83,281					12.00	126,811.00	2,316,241.00	25,399,624,511.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	17.9095	18.1567	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	42.7271	43.5612	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	64.8843	66.2746	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	145.7713	148.1333	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	134.5234	149.5961	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	126.8828	141.4983	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	264.2978	265.1074	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	311.5924	312.6888	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	335.3238	352.9733	0.0000	0.0000	0	0.00		
			85,220					0.00	0.00	557,739.00	150,479,265.00
	Total		168,501					12.00	126,811.00	2,873,980.00	25,550,103,776.20
Future											
Sep 2012	ZAFR	Future	18,517	8.7980	8.8183	0.0000	0.0000	20,797	184,598,331.40		
			18,517					20,797.00	184,598,331.40	339,831.00	2,916,710,867.40
	Total		18,517					20,797.00	184,598,331.40	339,831.00	2,916,710,867.40
Future											
Sep 2012	ZAGB	Future	73,780	13.0548	13.0796	13.1040	13.0640	72,508	951,441,277.10		
Dec 2012	ZAGB	Future	1,630	13.2055	13.2317	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,855	13.3587	13.3866	0.0000	0.0000	0	0.00		
			77,265					72,508.00	951,441,277.10	2,175,107.00	26,781,510,167.70
Option											
Sep 2012	ZAGB	11.35 Put	6,000	20.5077	21.6480	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	74.5844	77.9965	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	263.0830	293.8978	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	174.5902	202.0189	0.0000	0.0000	0	0.00		
			82,800					0.00	0.00	365,374.00	124,051,502.90
	Total		160,065					72,508.00	951,441,277.10	2,540,481.00	26,905,561,670.60
Future											
Sep 2012	ZAJY	Future	3,433	0.1047	0.1055	0.1059	0.1059	20	211,800.00		
			3,433					20.00	211,800.00	130,383.00	1,268,801,696.90
	Total		3,433					20.00	211,800.00	130,383.00	1,268,801,696.90
Future											
Sep 2012	ZAUM	Future	860	8.3009	8.3316	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	8	8.3997	8.4302	0.0000	0.0000	0	0.00		
			868					0.00	0.00	17,205.00	13,237,371,870.00
	Total		868					0.00	0.00	17,411.00	13,243,924,736.00
Future											
Sep 2012	ZAUS	Future	311,757	8.3009	8.3316	8.3450	8.3000	21,085	175,392,312.70		
Dec 2012	ZAUS	Future	52,843	8.3997	8.4302	8.4390	8.4000	559	4,712,402.00		
Mar 2013	ZAUS	Future	19,545	8.5008	8.5311	8.5330	8.5330	150	1,279,950.00		
Jun 2013	ZAUS	Future	1,150	8.5937	8.6253	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2013	ZAUS	Future	542	8.6806	8.7117	0.0000	0.0000	0	0.00		
			<u>385,837</u>					<u>21,794.00</u>	<u>181,384,664.70</u>	<u>28,991,137.00</u>	<u>231,113,127,717.90</u>
Option											
Sep 2012	ZAUS	7.15 Call	16,000	1164.4839	1194.0955	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	13.5839	12.4955	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1020.8767	1050.0314	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	25.7433	23.7974	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	34.8627	30.6330	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	66.5661	62.9918	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	77.0901	73.9028	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	115.9040	114.3408	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	153.9284	150.3062	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	198.2193	194.5598	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	100	248.5625	244.8514	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	275.9024	272.1476	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	236.6488	260.3545	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	208.8204	231.0609	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	507.9204	499.4609	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	174.0304	193.9789	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	164.1059	183.2710	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	663.2059	651.6710	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	130.8523	147.1074	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	117.4699	132.4196	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	105.7442	119.5924	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	95.4449	108.1247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	210.0028	211.1176	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	628.9570	661.4957	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	229.2570	231.2957	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	252.7094	252.5351	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	386.8328	385.5265	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	379.0963	405.4229	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	723.4421	716.3153	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	277.5231	297.7970	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	257.9322	276.7224	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	195.0756	208.8576	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	500	284.8235	0.0000	0.0000	0.0000	500	155,000.00		
Mar 2013	ZAUS	8.10 Put	180	330.7446	330.5337	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	388.8199	411.3619	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	301.3063	0.0000	0.0000	0.0000	1,000	295,000.00		
Dec 2014	ZAUS	8.00 Call	200	1653.4571	1705.6545	0.0000	0.0000	0	0.00		
			<u>305,631</u>					<u>1,500.00</u>	<u>450,000.00</u>	<u>3,506,771.00</u>	<u>1,686,327,796.33</u>
	Total		691,468					23,294.00	181,834,664.70	32,497,908.00	232,799,455,514.23

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------	--------------------------	-------------------------

Grand Total		1,221,553					116,641.00	1,318,294,504.20	42,110,431	324,608,740,255.93
-------------	--	-----------	--	--	--	--	------------	------------------	------------	--------------------