



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-June-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2012	CAAZ	Future	2,835	0.4452	0.4260	0.0000	0	0.00		
				<u>2,835</u>				<i>0.00</i>	<i>0.00</i>	11 523.00	2 861 864.10
			Total	2,835				0.00	0.00	11 523.00	2 861 864.10
Future											
	Jun 2012	CABB	Future	8,000	0.0000	0.0000	0.0000	0	0.00		
				<u>8,000</u>				<i>0.00</i>	<i>0.00</i>	8 000.00	800 000.00
			Total	8,000				0.00	0.00	8 000.00	800 000.00
Future											
	Jun 2012	CABD	Future	16,000	0.0000	0.0000	0.0000	0	0.00		
				<u>16,000</u>				<i>0.00</i>	<i>0.00</i>	16 000.00	640 000.00
			Total	16,000				0.00	0.00	16 000.00	640 000.00
Future											
	Sep 2012	CABE	Future	11,120	0.1005	0.0974	0.0000	0	0.00		
				<u>11,120</u>				<i>0.00</i>	<i>0.00</i>	11 120.00	1 287 696.00
			Total	11,120				0.00	0.00	11 120.00	1 287 696.00
Future											
	Sep 2012	CABF	Future	7,100	0.0544	0.0554	0.0000	0	0.00		
				<u>7,100</u>				<i>0.00</i>	<i>0.00</i>	7 100.00	584 330.00
			Total	7,100				0.00	0.00	7 100.00	584 330.00
Future											
	Sep 2012	CABG	Future	14,700	0.1097	0.1134	0.0000	0	0.00		
				<u>14,700</u>				<i>0.00</i>	<i>0.00</i>	14 700.00	1 571 430.00
			Total	14,700				0.00	0.00	14 700.00	1 571 430.00
Future											
	Sep 2012	CABH	Future	8,000	0.0274	0.0311	0.0000	0	0.00		

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			8,000					0.00	0.00	8 000.00	244 800.00
		Total	8,000					0.00	0.00	8 000.00	244 800.00
Future											
	Sep 2012	CABI	Future	12,800	0.1462	0.1479	0.0000	0.0000	0	0.00	
				12,800					0.00	0.00	12 800.00
		Total	12,800					0.00	0.00	12 800.00	1 665 280.00
Future											
	Sep 2012	CABJ	Future	4,800	0.0789	0.0811	0.0000	0.0000	0	0.00	
				4,800					0.00	0.00	4 800.00
		Total	4,800					0.00	0.00	4 800.00	406 560.00
Future											
	Jun 2012	DAAH	Future	2,360	8.4646	8.4542	0.0000	0.0000	0	0.00	
				2,360					0.00	0.00	4 360.00
		Total	2,360					0.00	0.00	4 360.00	36 334 240.00
Option											
	Jun 2012	DAUS	7.72 Put	5,480	4.0000	5.0000	0.0000	0.0000	0	0.00	
	Jun 2012	DAUS	8.51 Call	5,480	138.0000	136.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	7.72 Put	4,800	16.0000	16.0000	0.0000	0.0000	0	0.00	
	Jul 2012	DAUS	8.51 Call	4,800	255.0000	251.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	7.72 Put	6,170	36.0000	38.0000	0.0000	0.0000	0	0.00	
	Aug 2012	DAUS	8.51 Call	6,170	347.0000	343.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	7.72 Put	7,540	57.0000	58.0000	0.0000	0.0000	0	0.00	
	Sep 2012	DAUS	8.51 Call	7,540	420.0000	415.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	7.72 Put	8,220	78.0000	80.0000	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.51 Call	8,220	494.0000	487.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.72 Put	8,440	98.0000	99.0000	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.51 Call	8,440	556.0000	549.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.72 Put	7,530	112.0000	114.0000	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.51 Call	7,530	607.0000	600.0000	0.0000	0.0000	0	0.00	
				96,360					0.00	0.00	25 320.00
		Total	96,360					0.00	0.00	25 320.00	753 000.00
Future											
	Jun 2012	ZAAD	Future	13,747	8.3688	8.3780	0.0000	0.0000	0	0.00	
	Sep 2012	ZAAD	Future	3,154	8.4145	8.4226	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	2,550	8.4594	8.4678	0.0000	0.0000	0	0.00	
	Mar 2013	ZAAD	Future	2,000	8.5079	8.5143	0.0000	0.0000	0	0.00	
				21,451					0.00	0.00	1 486 163.00
		Total	21,451					0.00	0.00	1 486 363.00	10 196 472 379.50

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Future											
Jun 2012	ZACA	Future	42	8.2125	8.2039	0.0000	0.0000	0	0.00		
			42					0.00	0.00	21 092.00	150 247 105.00
		Total	42					0.00	0.00	21 092.00	150 247 105.00
Future											
Jun 2012	ZAEU	Future	45,945	10.5347	10.5657	10.5657	10.5657	10	105,657.00		
Sep 2012	ZAEU	Future	20,187	10.6869	10.7162	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	20,612	10.8278	10.8575	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2090	11.2353	0.0000	0.0000	0	0.00		
			87,179					10.00	105,657.00	2 201 142.00	24 166 292 377.50
Option											
Jun 2012	ZAEU	9.45 Put	15,360	0.0116	0.0219	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	0.0648	0.0989	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	0.3788	0.4549	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	0.5829	0.6648	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	487.7319	518.7039	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	3.0319	3.0039	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	253.8977	283.8396	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	75.3459	97.8619	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	90.6459	82.1619	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	20.1737	20.7116	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	39.3711	39.6493	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	62.1954	61.4241	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	136.3333	131.7633	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	213.5406	222.4734	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	203.0147	211.4122	0.0000	0.0000	0	0.00		
			127,105					0.00	0.00	555 864.00	149 879 265.00
		Total	214,284					10.00	105,657.00	2 757 006.00	24 316 171 642.50
Future											
Jun 2012	ZAFR	Future	20,617	8.7707	8.7964	0.0000	0.0000	433	3,803,472.00		
Sep 2012	ZAFR	Future	50	8.9114	8.9341	0.0000	0.0000	0	0.00		
			20,667					433.00	3,803,472.00	273 460.00	2 330 443 355.90
		Total	20,667					433.00	3,803,472.00	273 460.00	2 330 443 355.90
Future											
Jun 2012	ZAGB	Future	81,224	13.1370	13.0912	0.0000	0.0000	3,635	47,569,791.00		
Sep 2012	ZAGB	Future	8,534	13.3089	13.2611	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	1,500	13.4632	13.4154	0.0000	0.0000	0	0.00		
			91,258					3,635.00	47,569,791.00	1 933 991.00	23 626 915 135.00
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0011	0.0000	0.0000	0	0.00		

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Sep 2012	ZAGB	11.35 Put	6,000	22.8455	22.9075	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	66.3466	68.3405	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	433.8037	406.7544	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	314.2118	293.2621	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>
	Total		198,058					3,635.00	47,569,791.00	2 299 365.00	23 750 966 637.90
Future											
Jun 2012	ZAJY	Future	520	0.1063	0.1063	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1079	0.1079	0.0000	0.0000	0	0.00		
			<u>3,849</u>					<u>0.00</u>	<u>0.00</u>	<u>129 445.00</u>	<u>1 194 033 696.90</u>
	Total		3,849					0.00	0.00	129 445.00	1 194 033 696.90
Future											
Jun 2012	ZAUM	Future	71	8.4535	8.4427	8.4400	8.4200	40	33,726,250.00		
Sep 2012	ZAUM	Future	860	8.5677	8.5561	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.6702	8.6594	0.0000	0.0000	0	0.00		
			<u>933</u>					<u>40.00</u>	<u>33,726,250.00</u>	<u>14 971.00</u>	<u>11 375 453 050.00</u>
	Total		933					40.00	33,726,250.00	15 177.00	11 382 005 916.00
Future											
Jun 2012	ZAUS	Future	211,715	8.4535	8.4427	8.4768	8.3931	60,056	506,144,547.10		
Sep 2012	ZAUS	Future	150,383	8.5677	8.5561	8.5695	8.4990	56,059	478,623,098.90		
Dec 2012	ZAUS	Future	31,741	8.6702	8.6594	0.0000	0.0000	7,900	68,339,300.00		
Mar 2013	ZAUS	Future	13,755	8.7753	8.7640	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.9680	8.9500	0.0000	0.0000	0	0.00		
			<u>408,136</u>					<u>124,015.00</u>	<u>1,053,106,946.00</u>	<u>28 293 582.00</u>	<u>225 226 625 990.80</u>
Option											
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	0.0008	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	0.0014	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	0.0751	0.1633	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	803.8994	793.2181	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	0.3994	0.5181	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	0.5141	0.6547	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	0.6667	0.8335	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	0.8713	1.0698	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	2.7699	3.1808	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	359.9195	350.0835	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	6.4195	7.3835	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	269.9179	261.7673	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	122.1263	133.3618	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	316.8593	329.7720	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	11.7378	13.6192	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.15 Call	16,000	1428.9567	1418.0175	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	11.2567	11.9175	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1284.3937	1273.7402	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	21.5475	22.7361	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	27.6456	29.1252	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	44.6813	46.9112	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	52.7053	55.1975	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	82.9519	86.2964	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	4,025	108.7134	112.6642	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	139.2856	143.8573	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	200.3001	205.8628	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	396.1809	391.6348	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	356.0377	352.0043	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	388.3377	395.9043	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	303.9703	300.6022	0.0000	0.0000	2,500	707,500.00		
Sep 2012	ZAUS	8.80 Call	250	288.5341	285.3656	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	520.8341	529.2656	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	9,500	235.1536	232.6728	0.0000	0.0000	4,500	950,500.00		
Sep 2012	ZAUS	9.10 Call	24,360	212.9461	210.7522	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	193.2437	191.3040	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	175.7638	174.0458	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	853.6018	844.6413	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	183.4018	185.2413	0.0000	0.0000	11,000	2,017,290.00		
Dec 2012	ZAUS	8.30 Put	6,000	308.9460	311.6699	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	547.5893	540.6350	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	604.2854	0.0000	0.0000	0.0000	300	180,000.00		
Dec 2012	ZAUS	9.00 Call	5,500	412.0500	406.4699	0.0000	0.0000	5,800	2,468,500.00		
Dec 2012	ZAUS	9.10 Call	540	384.6197	379.3549	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	295.5641	0.0000	0.0000	0.0000	300	77,073.00		
Mar 2013	ZAUS	8.10 Put	180	279.5336	282.7609	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	540.5406	535.4296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1948.1956	1974.8363	0.0000	0.0000	0	0.00		
			<u>340,995</u>					<u>24,400.00</u>	<u>6,400,863.00</u>	<u>3 432 371.00</u>	<u>1 667 331 021.33</u>
	Total		749,131					148,415.00	1,059,507,809.00	31 725 953.00	226 893 957 012.13
	Grand Total		1,392,490					152,533.00	1 144 712 979.00	40,853,104	311,531,415,303.03