



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-June-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Sep 2012 CABE	Future	11,120	0.1187	0.1169	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>
		<b>Total</b>	<b>11,120</b>					<b>0.00</b>	<b>0.00</b>	<b>11,120.00</b>	<b>1,287,696.00</b>
<b>Future</b>											
	Sep 2012 CABF	Future	7,100	0.0544	0.0499	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>
		<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	<b>7,100.00</b>	<b>584,330.00</b>
<b>Future</b>											
	Sep 2012 CABG	Future	14,700	0.1456	0.1461	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>
		<b>Total</b>	<b>14,700</b>					<b>0.00</b>	<b>0.00</b>	<b>14,700.00</b>	<b>1,571,430.00</b>
<b>Future</b>											
	Sep 2012 CABH	Future	8,000	0.0318	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>
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8,000.00</b>	<b>244,800.00</b>
<b>Future</b>											
	Sep 2012 CABI	Future	12,800	0.2003	0.2141	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>
		<b>Total</b>	<b>12,800</b>					<b>0.00</b>	<b>0.00</b>	<b>12,800.00</b>	<b>1,665,280.00</b>
<b>Future</b>											
	Sep 2012 CABJ	Future	4,800	0.0717	0.0655	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>
		<b>Total</b>	<b>4,800</b>					<b>0.00</b>	<b>0.00</b>	<b>4,800.00</b>	<b>406,560.00</b>
<b>Future</b>											
	Jun 2012 DAAH	Future	2,360	8.2920	8.2037	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
	<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	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	28.0000	21.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	18.0000	27.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	138.0000	117.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	43.0000	57.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	221.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	65.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	287.0000	258.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	88.0000	107.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	356.0000	326.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	107.0000	126.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	414.0000	383.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	121.0000	141.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	462.0000	430.0000	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>											
Sep 2012	ZAAD	Future	5,962	8.4354	8.3881	8.4410	8.4210	600	5,056,080.00		
Dec 2012	ZAAD	Future	11,786	8.4762	8.4281	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5191	8.4697	0.0000	0.0000	0	0.00		
			21,538					600.00	5,056,080.00	1,517,579.00	10,460,057,741.70
	<b>Total</b>		<b>21,538</b>					<b>600.00</b>	<b>5,056,080.00</b>	1,517,779.00	10,460,123,865.70
<b>Future</b>											
Sep 2012	ZACA	Future	13	8.1886	8.1209	8.1700	8.1700	10	81,700.00		
			13					10.00	81,700.00	21,188.00	151,036,554.70
	<b>Total</b>		<b>13</b>					<b>10.00</b>	<b>81,700.00</b>	21,188.00	151,036,554.70
<b>Future</b>											
Sep 2012	ZAEU	Future	29,876	10.5871	10.5499	10.6720	10.6000	340	3,598,175.00		
Dec 2012	ZAEU	Future	52,680	10.7233	10.6850	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.8664	10.8260	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1438	11.0950	0.0000	0.0000	0	0.00		
			83,066					340.00	3,598,175.00	2,316,581.00	25,403,222,686.20
<b>Option</b>											
Sep 2012	ZAEU	9.45 Put	10,200	15.4294	17.9095	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	35.2244	42.7271	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	54.3757	64.8843	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	10.20 Put	1,500	124.8621	145.7713	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	131.6768	134.5234	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	123.9098	126.8828	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	242.1645	264.2978	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	287.0237	311.5924	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	337.5146	335.3238	0.0000	0.0000	0	0.00		
			85,220					0.00	0.00	557,739.00	150,479,265.00
	<b>Total</b>		<b>168,286</b>					<b>340.00</b>	<b>3,598,175.00</b>	2,874,320.00	25,553,701,951.20
<b>Future</b>											
Sep 2012	ZAFR	Future	17,705	8.8252	8.7980	0.0000	0.0000	812	7,146,249.60		
			17,705					812.00	7,146,249.60	340,643.00	2,923,857,117.00
	<b>Total</b>		<b>17,705</b>					<b>812.00</b>	<b>7,146,249.60</b>	340,643.00	2,923,857,117.00
<b>Future</b>											
Sep 2012	ZAGB	Future	63,599	13.1390	13.0548	13.1100	13.0995	10,231	134,302,656.60		
Dec 2012	ZAGB	Future	1,630	13.2908	13.2055	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,855	13.4470	13.3587	0.0000	0.0000	0	0.00		
			67,084					10,231.00	134,302,656.60	2,185,338.00	26,915,812,824.30
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	17.7101	20.5077	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	59.1055	74.5844	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	273.8878	263.0830	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	180.7538	174.5902	0.0000	0.0000	0	0.00		
			82,800					0.00	0.00	365,374.00	124,051,502.90
	<b>Total</b>		<b>149,884</b>					<b>10,231.00</b>	<b>134,302,656.60</b>	2,550,712.00	27,039,864,327.20
<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1047	0.1047	0.1049	0.1048	0	0.00		
			3,433					0.00	0.00	130,383.00	1,268,801,696.90
	<b>Total</b>		<b>3,433</b>					<b>0.00</b>	<b>0.00</b>	130,383.00	1,268,801,696.90
<b>Future</b>											
Sep 2012	ZAUM	Future	860	8.3897	8.3009	8.3667	8.3405	10	8,353,600.00		
Dec 2012	ZAUM	Future	13	8.4886	8.3997	8.4425	8.4425	5	4,221,250.00		
Mar 2013	ZAUM	Future	5	8.5904	8.5008	8.5415	8.5415	5	4,270,750.00		
			878					20.00	16,845,600.00	17,225.00	13,254,217,470.00
	<b>Total</b>		<b>878</b>					<b>20.00</b>	<b>16,845,600.00</b>	17,431.00	13,260,770,336.00
<b>Future</b>											
Sep 2012	ZAUS	Future	303,706	8.3897	8.3009	8.4158	8.3200	36,600	306,813,423.20		
Dec 2012	ZAUS	Future	52,738	8.4886	8.3997	8.4800	8.4730	815	6,904,340.00		
Mar 2013	ZAUS	Future	19,545	8.5904	8.5008	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	Future	1,150	8.6845	8.5937	0.0000	0.0000	1,600	13,400,000.00		
Dec 2013	ZAUS	Future	542	8.7727	8.6806	0.0000	0.0000	0	0.00		
			<u>377,681</u>					<u>39,015.00</u>	<u>327,117,763.20</u>	<u>29,030,152.00</u>	<u>231,440,245,481.10</u>
<b>Option</b>											
Sep 2012	ZAUS	7.15 Call	16,000	1251.7704	1164.4839	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.0704	13.5839	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1107.1787	1020.8767	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	22.3155	25.7433	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	28.4305	34.8627	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	52.5315	66.5661	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	61.2085	77.0901	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	93.7240	115.9040	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	6,625	121.3928	153.9284	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	159.8127	198.2193	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.20 Put	200	204.4027	248.5625	0.0000	0.0000	100	21,300.00		
Sep 2012	ZAUS	8.25 Put	5,000	228.9504	275.9024	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	264.3291	236.6488	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	232.5321	208.8204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	442.8321	507.9204	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	25,100	192.5209	174.0304	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	180.9802	164.1059	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	591.2802	663.2059	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	8,500	143.0141	130.8523	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	127.7655	117.4699	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	114.5475	105.7442	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	102.9936	95.4449	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	181.3263	210.0028	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	687.1958	628.9570	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	198.5958	229.2570	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	216.8711	252.7094	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	337.2234	386.8328	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	407.9372	379.0963	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	657.6879	723.4421	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	295.8492	277.5231	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	274.2750	257.9322	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	205.8704	195.0756	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	500	249.2905	284.8235	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	291.0107	330.7446	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	409.6747	388.8199	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	315.4677	301.3063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1714.8366	1653.4571	0.0000	0.0000	0	0.00		
			<u>305,731</u>					<u>100.00</u>	<u>21,300.00</u>	<u>3,506,871.00</u>	<u>1,686,349,096.33</u>
	<b>Total</b>		<b>683,412</b>					<b>39,115.00</b>	<b>327,139,063.20</b>	<b>32,537,023.00</b>	<b>233,126,594,577.43</b>

<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>
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Grand Total		1,202,389					51,128.00	494,169,524.40	42,161,559	325,102,909,780.33
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