



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.1104	0.1047	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	0.0633	0.0656	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	0.1077	0.1049	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	0.0394	0.0386	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	0.1179	0.1215	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	0.0944	0.0954	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	8.4809	8.4954	0.0000	0.0000	0	0.00		

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			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	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	47.0000	64.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	195.0000	210.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	17.0000	18.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	289.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	33.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	360.0000	376.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	51.0000	53.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	433.0000	449.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	65.0000	67.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	494.0000	511.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	79.0000	80.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	543.0000	561.0000	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	5,916	8.5398	8.5186	0.0000	0.0000	123	1,049,192.50		
Dec 2012	ZAAD	Future	11,926	8.5829	8.5607	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.6267	8.6048	0.0000	0.0000	0	0.00		
			21,632					123.00	1,049,192.50	1,517,938.00	10,463,121,858.20
	Total		21,632					123.00	1,049,192.50	1,518,138.00	10,463,187,982.20
Future											
Sep 2012	ZACA	Future	4	8.3287	8.3274	0.0000	0.0000	0	0.00		
			4					0.00	0.00	21,206.00	151,185,486.70
	Total		4					0.00	0.00	21,206.00	151,185,486.70
Future											
Sep 2012	ZAEU	Future	27,373	10.7135	10.7425	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,680	10.8534	10.8832	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.9991	11.0299	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2798	11.3137	0.0000	0.0000	0	0.00		
			80,563					0.00	0.00	2,319,094.00	25,430,012,341.20
Option											
Sep 2012	ZAEU	9.45 Put	10,200	10.4069	9.5266	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	21.6347	18.0792	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	35.0208	31.2185	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	10.20 Put	1,500	84.3376	79.5111	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	151.2273	169.9681	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	141.6050	159.8441	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	44.6692	0.0000	0.0000	0.0000	5,690	358,470.00		
Dec 2012	ZAEU	10.30 Put	375	189.0693	183.9875	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	228.8788	223.0507	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	521.9665	511.5422	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	408.0119	426.8693	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	375.6373	393.4756	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	273.0019	287.1497	0.0000	0.0000	0	0.00		
			91,210					5,690.00	358,470.00	563,729.00	150,953,935.00
	Total		171,773					5,690.00	358,470.00	2,882,823.00	25,580,966,276.20
Future											
Sep 2012	ZAFR	Future	15,410	8.9281	8.9527	0.0000	0.0000	0	0.00		
			15,410					0.00	0.00	342,938.00	2,944,338,156.00
	Total		15,410					0.00	0.00	342,938.00	2,944,338,156.00
Future											
Sep 2012	ZAGB	Future	56,977	13.3854	13.3727	13.4000	13.3695	243	3,252,995.00		
Dec 2012	ZAGB	Future	1,780	13.5434	13.5300	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.7039	13.6904	0.0000	0.0000	0	0.00		
			60,662					243.00	3,252,995.00	2,192,639.00	27,012,883,406.60
Option											
Sep 2012	ZAGB	11.35 Put	6,000	13.2093	14.1603	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	39.5134	42.7544	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	361.3354	357.3912	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	235.1094	232.7397	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	614.7924	622.0192	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	552.6360	547.0683	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	404.5555	400.7320	0.0000	0.0000	0	0.00		
			83,100					0.00	0.00	365,674.00	124,195,802.90
	Total		143,762					243.00	3,252,995.00	2,558,313.00	27,137,079,209.50
Future											
Sep 2012	ZAJY	Future	3,433	0.1081	0.1081	0.1075	0.1075	25	268,750.00		
			3,433					25.00	268,750.00	130,438.00	1,269,392,346.90
	Total		3,433					25.00	268,750.00	130,438.00	1,269,392,346.90
Future											
Sep 2012	ZAUM	Future	905	8.5800	8.5959	0.0000	0.0000	40	34,304,000.00		
Dec 2012	ZAUM	Future	18	8.6833	8.6988	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7884	8.8040	0.0000	0.0000	0	0.00		

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			928					40.00	34,304,000.00	17,285.00	13,305,535,270.00
Option	Sep 2012	ZAUM	8.60 Call	60	29400.1388	30936.6443	0.0000	0.0000	0	0.00	
			60					0.00	0.00	266.00	8,448,866.00
			Total	988				40.00	34,304,000.00	17,551.00	13,313,984,136.00
Future	Sep 2012	ZAUS	Future	302,155	8.5800	8.5959	8.5878	8.5412	6,506	55,741,702.40	
	Dec 2012	ZAUS	Future	52,665	8.6833	8.6988	8.6655	8.6655	220	1,904,410.00	
	Mar 2013	ZAUS	Future	19,337	8.7884	8.8040	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	Future	1,350	8.8851	8.9014	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.9764	8.9925	0.0000	0.0000	0	0.00	
			376,049					6,726.00	57,646,112.40	29,062,575.00	231,717,482,469.70
Option	Sep 2012	ZAUS	7.15 Call	16,000	1436.3057	1452.5243	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	6.3057	6.6243	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	1289.2831	1305.5616	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.40 Put	8,000	11.9897	12.4034	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.50 Put	246	15.4607	15.9001	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	25.5751	26.0061	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.75 Put	44,100	28.9703	29.3787	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.90 Put	20,360	49.5446	50.1740	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.00 Put	6,625	68.3723	69.1406	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.10 Put	2,000	91.9247	92.7988	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.20 Put	200	122.6570	123.5086	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.25 Put	8,000	141.2679	142.0385	0.0000	0.0000	3,000	450,000.00	
	Sep 2012	ZAUS	8.50 Call	2,000	337.3837	353.2426	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.55 Call	3,000	315.0113	0.0000	0.0000	0.0000	3,000	963,000.00	
	Sep 2012	ZAUS	8.60 Call	2,000	294.0014	309.3664	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Put	4,000	314.0014	313.4664	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.75 Call	25,100	241.1125	255.4202	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Call	250	225.7996	239.7364	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Put	1,500	445.7996	443.8364	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.00 Call	8,500	174.3910	186.8074	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.10 Call	24,360	153.9022	165.5502	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.20 Call	5,500	136.3331	147.2224	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.30 Call	250	121.1456	131.3116	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	118.8747	120.4908	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	816.0159	833.1885	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	6,040	132.7159	134.3885	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	147.5714	149.2905	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	239.8464	241.6610	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	481.2609	498.4880	0.0000	0.0000	0	0.00	

<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>
Dec 2012	ZAUS	8.80 Put	300	522.7601	523.9664	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	343.6781	359.4925	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	316.7968	332.1380	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	232.4394	245.8013	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	185.7353	186.2396	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	220.6271	221.0291	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	470.4712	484.7663	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	359.0859	371.7335	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	251.8724	262.3748	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	212.3795	221.8959	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	184.4566	193.1275	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1861.5486	1849.7918	0.0000	0.0000	0	0.00		
			<u>313,731</u>					<u>6,000.00</u>	<u>1,413,000.00</u>	<u>3,515,871.00</u>	<u>1,688,426,596.33</u>
	Total		689,780					12,726.00	59,059,112.40	32,578,446.00	233,405,909,066.03

Grand Total	1,204,022			18,847.00	98,292,519.90	42,221,933	325,584,202,013.73
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