



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.1241	0.1181	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	0.0590	0.0597	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	0.1187	0.1252	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	0.0416	0.0380	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	0.1533	0.1545	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	0.0968	0.0895	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	0	8.4254	8.4136	0.0000	0.0000	2,360	19,883,944.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			0					2,360.00	19,883,944.00	6,720.00	56,218,184.00
	<b>Total</b>		<b>0</b>					<b>2,360.00</b>	<b>19,883,944.00</b>	6,720.00	56,218,184.00

**Option**

Jun 2012	DAUS	7.72 Put	5,480	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	DAUS	8.51 Call	5,480	11.0000	18.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	7.72 Put	4,800	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jul 2012	DAUS	8.51 Call	4,800	152.0000	160.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	7.72 Put	6,170	17.0000	25.0000	0.0000	0.0000	0	0.00		
Aug 2012	DAUS	8.51 Call	6,170	241.0000	254.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	7.72 Put	7,540	32.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2012	DAUS	8.51 Call	7,540	311.0000	320.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	7.72 Put	8,220	50.0000	61.0000	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.51 Call	8,220	384.0000	392.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.72 Put	8,440	65.0000	77.0000	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.51 Call	8,440	443.0000	452.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.72 Put	7,530	77.0000	89.0000	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.51 Call	7,530	492.0000	501.0000	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

**Future**

Sep 2012	ZAAD	Future	5,916	8.4887	8.5086	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	11,926	8.5322	8.5503	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	3,790	8.5773	8.5943	0.0000	0.0000	0	0.00		
			21,632					0.00	0.00	1,517,938.00	10,463,121,858.20
	<b>Total</b>		<b>21,632</b>					<b>0.00</b>	<b>0.00</b>	1,518,138.00	10,463,187,982.20

**Future**

Sep 2012	ZACA	Future	4	8.2395	8.2784	0.0000	0.0000	0	0.00		
			4					0.00	0.00	21,206.00	151,185,486.70
	<b>Total</b>		<b>4</b>					<b>0.00</b>	<b>0.00</b>	21,206.00	151,185,486.70

**Future**

Sep 2012	ZAEU	Future	27,373	10.6095	10.6115	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	52,680	10.7500	10.7501	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	75	10.8966	10.8941	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.1819	11.1733	0.0000	0.0000	0	0.00		
			80,563					0.00	0.00	2,319,274.00	25,431,956,741.20

**Option**

Sep 2012	ZAEU	9.45 Put	10,200	10.0881	11.4197	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	24.1920	27.8360	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	38.6049	44.7247	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	98.0640	109.0238	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	116.9960	125.1185	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	109.5443	117.2265	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.50 Put	5,690	44.9835	53.1090	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	207.0025	223.1107	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	249.6309	266.4387	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	561.3502	579.4359	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	100	345.6588	363.8339	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	316.5371	334.6156	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	225.8308	242.9617	0.0000	0.0000	0	0.00		
			<u>91,210</u>					<u>0.00</u>	<u>0.00</u>	<u>563,729.00</u>	<u>150,953,935.00</u>
	<b>Total</b>		<b>171,773</b>					<b>0.00</b>	<b>0.00</b>	<b>2,883,003.00</b>	<b>25,582,910,676.20</b>
<b>Future</b>											
Sep 2012	ZAFR	Future	10,210	8.8418	8.8435	0.0000	0.0000	2,082	18,407,586.60		
			<u>10,210</u>					<u>2,082.00</u>	<u>18,407,586.60</u>	<u>348,138.00</u>	<u>2,990,393,672.20</u>
	<b>Total</b>		<b>10,210</b>					<b>2,082.00</b>	<b>18,407,586.60</b>	<b>348,138.00</b>	<b>2,990,393,672.20</b>
<b>Future</b>											
Sep 2012	ZAGB	Future	53,312	13.2236	13.2418	0.0000	0.0000	2,944	39,015,654.40		
Dec 2012	ZAGB	Future	1,780	13.3801	13.3972	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	1,905	13.5407	13.5546	0.0000	0.0000	0	0.00		
			<u>56,997</u>					<u>2,944.00</u>	<u>39,015,654.40</u>	<u>2,196,604.00</u>	<u>27,065,440,531.60</u>
<b>Option</b>											
Sep 2012	ZAGB	11.35 Put	6,000	12.2520	14.6490	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	38.6419	46.8950	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	264.8988	296.9605	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	171.1127	193.9854	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	658.0061	683.3897	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	440.7595	481.1914	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	317.9079	351.1411	0.0000	0.0000	0	0.00		
			<u>83,100</u>					<u>0.00</u>	<u>0.00</u>	<u>365,674.00</u>	<u>124,195,802.90</u>
	<b>Total</b>		<b>140,097</b>					<b>2,944.00</b>	<b>39,015,654.40</b>	<b>2,562,278.00</b>	<b>27,189,636,334.50</b>
<b>Future</b>											
Sep 2012	ZAJY	Future	3,433	0.1076	0.1068	0.0000	0.0000	0	0.00		
			<u>3,433</u>					<u>0.00</u>	<u>0.00</u>	<u>130,438.00</u>	<u>1,269,392,346.90</u>
	<b>Total</b>		<b>3,433</b>					<b>0.00</b>	<b>0.00</b>	<b>130,438.00</b>	<b>1,269,392,346.90</b>
<b>Future</b>											
Sep 2012	ZAUM	Future	915	8.5305	8.5111	8.5239	8.5239	10	8,523,900.00		
Dec 2012	ZAUM	Future	18	8.6336	8.6130	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.7392	8.7166	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			938					10.00	8,523,900.00	17,300.00	13,318,306,920.00
Option	Sep 2012	ZAUM	8.60 Call	60	24835.2100	26008.9300	0.0000	0.0000	0	0.00	
			60					0.00	0.00	266.00	8,448,866.00
			<b>Total</b>	<b>998</b>				<b>10.00</b>	<b>8,523,900.00</b>	<b>17,566.00</b>	<b>13,326,755,786.00</b>
Future	Sep 2012	ZAUS	Future	306,195	8.5305	8.5111	8.5412	8.4934	16,910	144,084,485.60	
	Dec 2012	ZAUS	Future	53,511	8.6336	8.6130	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	Future	19,377	8.7392	8.7166	8.7301	8.7205	30	261,711.00	
	Jun 2013	ZAUS	Future	1,350	8.8354	8.8126	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.9304	8.9048	0.0000	0.0000	0	0.00	
			380,975					16,940.00	144,346,196.60	29,105,996.00	232,087,553,163.80
Option	Sep 2012	ZAUS	7.15 Call	16,000	1386.1189	1369.2859	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	5.6189	8.1859	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	1238.8164	1222.9104	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.40 Put	8,000	10.7942	15.0635	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.50 Put	246	14.0037	19.1972	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	23.5283	32.7553	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.75 Put	44,100	28.2491	38.6972	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.90 Put	20,360	47.2250	61.7672	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.00 Put	6,625	64.6821	82.2200	0.0000	0.0000	6,425	528,263.50	
	Sep 2012	ZAUS	8.10 Put	2,000	86.7295	107.3685	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.20 Put	200	119.6050	143.0190	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.25 Put	8,000	138.5418	163.1879	0.0000	0.0000	5,000	815,950.00	
	Sep 2012	ZAUS	8.50 Call	2,000	288.2767	297.9513	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.55 Call	3,500	266.7948	278.3594	0.0000	0.0000	500	141,500.00	
	Sep 2012	ZAUS	8.60 Call	2,000	248.3521	260.0893	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.60 Put	4,000	317.8521	348.9893	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.75 Call	25,100	200.8295	212.5131	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Call	250	187.3145	198.8279	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.80 Put	1,500	456.8145	487.7279	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.00 Call	8,500	142.8184	153.4418	0.0000	0.0000	8,500	1,304,240.00	
	Sep 2012	ZAUS	9.10 Call	24,360	125.6920	135.7056	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.20 Call	5,500	111.0905	120.4397	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	9.30 Call	250	98.6188	107.2854	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	117.4179	135.4249	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	764.0984	762.3953	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	6,040	130.4984	149.3953	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	144.5513	164.3212	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	237.1987	264.1594	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	432.0430	441.0629	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	527.5306	558.0599	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	25,000	304.0264	313.8447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	279.7348	289.4447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	205.0805	213.5731	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	1,500	172.6212	193.7788	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	206.3825	229.0182	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	418.8139	427.8333	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	317.2047	325.9661	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	221.6375	228.8899	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	187.0432	193.3531	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	162.7401	168.5368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1734.2744	1793.2798	0.0000	0.0000	0	0.00		
			<u>314,231</u>					<u>20,425.00</u>	<u>2,789,953.50</u>	<u>3,536,296.00</u>	<u>1,691,216,549.83</u>
	<b>Total</b>		<b>695,206</b>					<b>37,365.00</b>	<b>147,136,150.10</b>	<b>32,642,292.00</b>	<b>233,778,769,713.63</b>

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<b>Grand Total</b>	<b>1,198,233</b>		<b>44,761.00</b>	<b>232,967,235.10</b>	<b>42,297,499</b>	<b>326,090,275,296.53</b>
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