



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-October-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	CABM	Future	7,000	0.1310	0.1125	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	<u>791 000.00</u>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>791 000.00</b>
<b>Future</b>											
Dec 2012	CABU	Future	14,500	0.1440	0.1424	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<u>0.00</u>	<u>0.00</u>	<u>14 500.00</u>	<u>2 295 350.00</u>
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	<b>14 500.00</b>	<b>2 295 350.00</b>
<b>Future</b>											
Dec 2012	CABV	Future	3,700	0.1943	0.1926	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>3 700.00</u>	<u>879 860.00</u>
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	<b>3 700.00</b>	<b>879 860.00</b>
<b>Future</b>											
Dec 2012	CABW	Future	4,600	0.0624	0.1642	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<u>0.00</u>	<u>0.00</u>	<u>4 600.00</u>	<u>920 000.00</u>
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	<b>4 600.00</b>	<b>920 000.00</b>
<b>Future</b>											
Dec 2012	CABX	Future	32,250	0.0793	0.0695	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<u>0.00</u>	<u>0.00</u>	<u>32 250.00</u>	<u>2 024 200.00</u>
		<b>Total</b>	<b>32,250</b>					<b>0.00</b>	<b>0.00</b>	<b>32 250.00</b>	<b>2 024 200.00</b>
<b>Option</b>											
Oct 2012	DABD	10.77 Put	3,000	18.7629	39.1718	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>240 000.00</u>
		<b>Total</b>	<b>3,000</b>					<b>0.00</b>	<b>0.00</b>	<b>3 000.00</b>	<b>240 000.00</b>
<b>Option</b>											
Nov 2012	DABE	8.60 Call	10,000	102.6945	0.0000	0.0000	0.0000	10,000	982,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			10,000					10,000.00	982,000.00	10 000.00	982 000.00	
		<b>Total</b>	<b>10,000</b>					<b>10,000.00</b>	<b>982,000.00</b>	10 000.00	982 000.00	
<b>Future</b>												
	Oct 2012	DANZ	Future	3,000	6.9189	6.9524	0.0000	0.0000	3,000	20,597,700.00		
				3,000					3,000.00	20,597,700.00	51 000.00	340 675 600.00
<b>Option</b>												
	Oct 2012	DANZ	6.85 Put	5,000	3.6317	4.8989	0.0000	0.0000	0	0.00		
	Oct 2012	DANZ	6.92 Put	5,000	23.6778	18.1962	0.0000	0.0000	0	0.00		
	Oct 2012	DANZ	6.93 Put	3,000	29.5388	21.5117	0.0000	0.0000	0	0.00		
				13,000					0.00	0.00	43 000.00	2 032 999.00
		<b>Total</b>	<b>16,000</b>					<b>3,000.00</b>	<b>20,597,700.00</b>	94 000.00	342 708 599.00	
<b>Future</b>												
	Oct 2012	DAUD	Future	0	8.6188	8.6142	0.0000	0.0000	2,000	17,175,600.00		
				0					2,000.00	17,175,600.00	4 000.00	34 371 200.00
<b>Option</b>												
	Oct 2012	DAUD	8.58 Call	3,000	71.9915	70.9650	0.0000	0.0000	0	0.00		
				3,000					0.00	0.00	10 000.00	553 999.90
		<b>Total</b>	<b>3,000</b>					<b>2,000.00</b>	<b>17,175,600.00</b>	14 000.00	34 925 199.90	
<b>Option</b>												
	Oct 2012	DAUS	7.85 Put	8,220	5.2084	7.7587	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	8.72 Call	8,220	65.4159	49.6889	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	7.85 Put	8,440	18.9232	24.2448	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.72 Call	8,440	137.2378	112.6362	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	7.85 Put	7,530	32.4556	39.6316	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.72 Call	7,530	193.3992	166.3319	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	7.85 Put	6,625	50.5631	58.3311	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.72 Call	6,625	258.5271	227.3626	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	7.85 Put	6,245	65.7457	72.5630	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	8.72 Call	6,245	309.7360	275.7987	0.0000	0.0000	0	0.00		
				74,120					0.00	0.00	8 440.00	66 250.00
		<b>Total</b>	<b>74,120</b>					<b>0.00</b>	<b>0.00</b>	8 440.00	66 250.00	
<b>Future</b>												
	Dec 2012	ZAAD	Future	10,866	8.6506	8.6463	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	4,458	8.6916	8.6896	8.7000	8.7000	9	78,300.00		
	Sep 2013	ZAAD	Future	2,150	8.7805	8.7744	0.0000	0.0000	0	0.00		
				17,474					9.00	78,300.00	1 561 334.00	10 837 519 383.70
		<b>Total</b>	<b>17,474</b>					<b>9.00</b>	<b>78,300.00</b>	1 561 534.00	10 837 585 507.70	

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZACA	Future	25	8.6131	8.5827	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21 235.00	151 431 045.70
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	21 235.00	151 431 045.70
<b>Future</b>											
Dec 2012	ZAEU	Future	73,587	11.0025	10.9334	11.0200	11.0000	2,290	25,142,872.00		
Mar 2013	ZAEU	Future	13,637	11.1467	11.0802	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.4942	11.4208	0.0000	0.0000	0	0.00		
			87,659					2,290.00	25,142,872.00	2 472 035.00	27 063 795 949.90
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	3.5265	4.5799	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	7.5261	9.8496	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	30.3674	40.8996	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	40.9989	54.6314	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	217.2077	253.3121	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	245.8159	216.8116	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	206.0488	181.5480	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	99.7780	88.5050	0.0000	0.0000	0	0.00		
			35,465					0.00	0.00	592 829.00	153 542 100.64
		<b>Total</b>	<b>123,124</b>					<b>2,290.00</b>	<b>25,142,872.00</b>	3 064 864.00	27 217 338 050.54
<b>Future</b>											
Dec 2012	ZAFR	Future	125	9.0998	9.0440	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	25	9.2250	9.1714	0.0000	0.0000	0	0.00		
			150					0.00	0.00	362 670.00	3 117 305 082.50
		<b>Total</b>	<b>150</b>					<b>0.00</b>	<b>0.00</b>	362 670.00	3 117 305 082.50
<b>Future</b>											
Dec 2012	ZAGB	Future	7,764	13.6946	13.6327	13.7380	13.7060	338	4,637,288.20		
Mar 2013	ZAGB	Future	4,540	13.8556	13.7972	13.9145	13.8980	1,165	16,208,742.50		
			12,304					1,503.00	20,846,030.70	2 300 630.00	28 436 031 417.80
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	10.1930	11.6143	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	241.0834	263.2872	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	311.4371	276.6522	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	220.8101	191.8616	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	155.7138	131.9200	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	426.2139	450.5632	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	494.6449	464.9149	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	334.9999	312.8359	0.0000	0.0000	0	0.00		
			23,100					0.00	0.00	388 474.00	126 273 802.91
		<b>Total</b>	<b>35,404</b>					<b>1,503.00</b>	<b>20,846,030.70</b>	2 689 104.00	28 562 305 220.71

<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>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1086	0.1083	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1100	0.1098	0.0000	0.0000	0	0.00		
			<u>20,286</u>					<u>0.00</u>	<u>0.00</u>	<u>170 429.00</u>	<u>1 697 674 384.00</u>
		<b>Total</b>	<b>20,286</b>					<b>0.00</b>	<b>0.00</b>	<b>170 429.00</b>	<b>1 697 674 384.00</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,323	8.5222	8.4498	8.5200	8.5200	20	17,040,000.00		
Mar 2013	ZAUM	Future	10	8.6247	8.5541	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.7211	8.6487	0.0000	0.0000	0	0.00		
			<u>1,338</u>					<u>20.00</u>	<u>17,040,000.00</u>	<u>23 405.00</u>	<u>18 367 074 950.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	35372.5439	30578.6739	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17 134 261.88</u>
		<b>Total</b>	<b>1,496</b>					<b>20.00</b>	<b>17,040,000.00</b>	<b>23 987.00</b>	<b>18 384 209 211.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	299,591	8.5222	8.4498	8.5475	8.5006	40,540	345,297,042.70		
Mar 2013	ZAUS	Future	29,880	8.6247	8.5541	8.6420	8.6015	1,240	10,679,752.00		
Jun 2013	ZAUS	Future	7,406	8.7211	8.6487	0.0000	0.0000	1,000	8,740,500.00		
Dec 2013	ZAUS	Future	542	8.8705	8.7947	0.0000	0.0000	0	0.00		
			<u>337,419</u>					<u>42,780.00</u>	<u>364,717,294.70</u>	<u>31 157 840.00</u>	<u>249 195 550 499.60</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	21.7857	27.7940	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	39.8729	49.6006	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	570.2052	509.0498	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	48.0052	59.2498	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	57.3618	70.2642	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	68.0430	82.7400	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	111.0997	132.4024	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	352.4963	304.1103	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	130.2963	154.3103	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	138.4949	163.6081	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	151.3494	178.1228	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	247.6355	211.1618	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	225.4355	261.3618	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	207.6382	176.1560	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	173.8312	146.9086	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	400	386.8146	434.3883	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	145.4621	122.6087	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	423.2621	472.8087	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	121.7829	102.8375	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	102.4230	86.8276	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 2012	ZAUS	9.00 Put	600	580.2230	637.0276	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	250	100.7111	85.3905	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	86.6713	73.6263	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	67.9575	58.0085	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	46.1604	39.7559	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	108.7352	117.3240	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	135.6576	146.1966	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	459.2488	495.2253	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	301.3332	269.9791	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	234.4381	210.3757	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	184.7752	166.3916	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	153.9267	139.0106	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	89.9724	82.7837	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	69.4609	64.3818	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	56.6249	52.9252	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1416.5015	1344.4527	0.0000	0.0000	0	0.00		
			<u>230,560</u>					<u>0.00</u>	<u>0.00</u>	<u>3 966 421.00</u>	<u>1 742 594 103.28</u>
	<b>Total</b>		<b>567,979</b>					<b>42,780.00</b>	<b>364,717,294.70</b>	<b>35 124 261.00</b>	<b>250 938 144 602.88</b>

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<b>Grand Total</b>	<b>934,108</b>	<b>61,602.00</b>	<b>466 579 797.40</b>	<b>46,227,699</b>	<b>356,597,013,003.01</b>
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