



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.1925	0.1895	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	0.1752	0.1662	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	0.1999	0.1863	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	0.0043	0.0039	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	0.0978	0.0901	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>Future</b>	Dec 2012 CABY	Future	13,800	0.2611	0.2748	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<u>0.00</u>	<u>0.00</u>	<u>13,800.00</u>	<u>4,269,720.00</u>
		<b>Total</b>	<b>13,800</b>					<b>0.00</b>	<b>0.00</b>	<b>13,800.00</b>	<b>4,269,720.00</b>
<b>Future</b>	Dec 2012 CABZ	Future	52,750	0.0557	0.0554	0.0000	0.0000	250	17,500.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			52,750					250.00	17,500.00	54,580.00	4,607,550.00	
		<b>Total</b>	<b>52,750</b>					<b>250.00</b>	<b>17,500.00</b>	54,580.00	4,607,550.00	
<b>Future</b>												
	Dec 2012	CACA	Future	20	7125.0000	7125.0000	0.0000	0.0000	20	1,568,000.00		
				20					20.00	1,568,000.00	20.00	1,568,000.00
		<b>Total</b>	<b>20</b>					<b>20.00</b>	<b>1,568,000.00</b>	20.00	1,568,000.00	
<b>Option</b>												
	Nov 2012	DABE	8.60 Call	10,000	129.9628	135.5246	0.0000	0.0000	0	0.00		
	Nov 2012	DABE	8.70 Call	10,000	83.1725	89.9605	0.0000	0.0000	0	0.00		
				20,000					0.00	0.00	10,000.00	1,776,000.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	10,000.00	1,776,000.00	
<b>Option</b>												
	Nov 2012	DABG	8.70 Call	15,000	101.4945	108.2250	0.0000	0.0000	0	0.00		
				15,000					0.00	0.00	15,000.00	1,732,500.00
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	15,000.00	1,732,500.00	
<b>Future</b>												
	Oct 2012	DABK	Future	0	8.6220	8.6409	0.0000	0.0000	3,000	25,937,400.00		
				0					3,000.00	25,937,400.00	28,000.00	243,740,500.00
		<b>Total</b>	<b>0</b>					<b>3,000.00</b>	<b>25,937,400.00</b>	58,000.00	245,496,499.00	
<b>Future</b>												
	Oct 2012	DABL	Future	0	7.0652	7.0862	0.0000	0.0000	2,000	14,185,300.00		
				0					2,000.00	14,185,300.00	2,502.00	17,889,309.60
<b>Option</b>												
	Oct 2012	DABL	7.09 Call	4,000	29.3577	44.1316	0.0000	0.0000	0	0.00		
				4,000					0.00	0.00	4,000.00	233,000.00
		<b>Total</b>	<b>4,000</b>					<b>2,000.00</b>	<b>14,185,300.00</b>	6,502.00	18,122,309.60	
<b>Option</b>												
	Oct 2012	DAUS	8.00 Put	8,220	0.6168	1.7568	0.0000	0.0000	0	0.00		
	Oct 2012	DAUS	9.02 Call	8,220	15.0626	18.8415	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.00 Put	8,440	7.8176	9.4509	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	9.02 Call	8,440	80.3005	86.3410	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.00 Put	7,530	19.5055	22.3684	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	9.02 Call	7,530	136.9938	144.0874	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.00 Put	6,625	36.3162	40.3787	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.72 Call	6,625	309.7145	318.1892	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.72 Put	6,625	267.6145	279.0892	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	9.02 Call	6,625	204.4707	212.8559	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2013	DAUS	8.00 Put	6,245	52.9940	58.8236	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	260.5656	271.0277	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	67.7398	75.6542	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	313.0083	325.4046	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	83.3195	91.4235	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	368.3088	381.2776	0.0000	0.0000	0	0.00		
			117,370					0.00	0.00	8,440.00	802,500.00
<b>Total</b>			<b>117,370</b>					<b>0.00</b>	<b>0.00</b>	<b>8,440.00</b>	<b>802,500.00</b>

**Future**

Dec 2012	ZAAD	Future	10,635	8.9655	8.9893	8.9505	8.9505	29	259,564.50		
Mar 2013	ZAAD	Future	4,458	9.0163	9.0401	8.9925	8.9925	200	1,798,500.00		
Jun 2013	ZAAD	Future	22	9.0597	9.0833	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1059	9.1297	0.0000	0.0000	0	0.00		
			17,265					229.00	2,058,064.50	1,573,842.00	10,949,929,730.50
<b>Total</b>			<b>17,265</b>					<b>229.00</b>	<b>2,058,064.50</b>	<b>1,574,042.00</b>	<b>10,949,995,854.50</b>

**Future**

Dec 2012	ZACA	Future	25	8.7816	8.8473	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8761	8.9414	0.0000	0.0000	0	0.00		
			50					0.00	0.00	21,260.00	151,658,433.20
<b>Total</b>			<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>21,260.00</b>	<b>151,658,433.20</b>

**Future**

Dec 2012	ZAEU	Future	73,544	11.3506	11.3961	11.3508	11.3400	20	226,908.00		
Mar 2013	ZAEU	Future	11,578	11.5091	11.5553	11.4905	11.4888	300	3,446,810.00		
Jun 2013	ZAEU	Future	140	11.6480	11.6947	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8865	11.9305	0.0000	0.0000	0	0.00		
			85,697					320.00	3,673,718.00	2,505,968.00	27,450,789,096.20

**Option**

Dec 2012	ZAEU	9.50 Put	5,690	1.4580	1.4590	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	3.0816	3.0225	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	9.5280	8.7536	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	13.1740	12.2348	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	78.6315	71.6209	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	443.4513	480.9190	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	376.8541	412.0716	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	182.7986	205.8642	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	152.1125	164.5466	0.0000	0.0000	0	0.00		
			63,065					0.00	0.00	620,429.00	157,812,099.40
<b>Total</b>			<b>148,762</b>					<b>320.00</b>	<b>3,673,718.00</b>	<b>3,126,397.00</b>	<b>27,608,601,195.60</b>

**Future**

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAFR	Future	75	9.3894	9.4309	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.5265	9.5683	0.0000	0.0000	0	0.00		
			<u>175</u>					<u>0.00</u>	<u>0.00</u>	<u>362,895.00</u>	<u>3,119,443,657.50</u>
	<b>Total</b>		<b>175</b>					<b>0.00</b>	<b>0.00</b>	<b>362,895.00</b>	<b>3,119,443,657.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	14,261	13.9492	14.0369	13.9665	13.9105	1,231	17,172,461.50		
Mar 2013	ZAGB	Future	5,090	14.1253	14.2143	14.0890	14.0888	120	1,690,676.00		
Jun 2013	ZAGB	Future	60	14.2788	14.3685	0.0000	0.0000	0	0.00		
			<u>19,411</u>					<u>1,351.00</u>	<u>18,863,137.50</u>	<u>2,315,798.00</u>	<u>28,650,056,737.90</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	4.0316	4.3499	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	115.5316	107.2003	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	417.8630	492.3680	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	285.4527	349.6980	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	195.8965	244.7286	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	290.2213	276.0458	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	609.0369	678.5669	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	406.2491	460.1365	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	45.8011	45.6036	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	149.0927	145.6225	0.0000	0.0000	0	0.00		
			<u>24,498</u>					<u>0.00</u>	<u>0.00</u>	<u>390,571.00</u>	<u>126,427,485.05</u>
	<b>Total</b>		<b>43,909</b>					<b>1,351.00</b>	<b>18,863,137.50</b>	<b>2,706,369.00</b>	<b>28,776,484,222.95</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1097	0.1098	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1113	0.1113	0.0000	0.0000	0	0.00		
			<u>22,079</u>					<u>0.00</u>	<u>0.00</u>	<u>174,065.00</u>	<u>1,738,784,614.00</u>
	<b>Total</b>		<b>22,079</b>					<b>0.00</b>	<b>0.00</b>	<b>174,065.00</b>	<b>1,738,784,614.00</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,250	8.7045	8.7013	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.8172	8.8142	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.9157	8.9127	0.0000	0.0000	0	0.00		
			<u>1,265</u>					<u>0.00</u>	<u>0.00</u>	<u>23,551.00</u>	<u>18,495,579,010.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	45634.6528	45951.4111	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	17267.8992	18030.1373	0.0000	0.0000	0	0.00		
			<u>316</u>					<u>0.00</u>	<u>0.00</u>	<u>1,056.00</u>	<u>28,612,961.88</u>
	<b>Total</b>		<b>1,581</b>					<b>0.00</b>	<b>0.00</b>	<b>24,607.00</b>	<b>18,524,191,971.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	313,883	8.7045	8.7013	8.7399	8.6775	12,700	110,479,091.40		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAUS	Future	40,076	8.8172	8.8142	8.8400	8.7975	335	2,951,598.50		
Jun 2013	ZAUS	Future	13,478	8.9157	8.9127	8.9030	8.8847	9	80,053.80		
Dec 2013	ZAUS	Future	542	9.0833	9.0783	0.0000	0.0000	0	0.00		
			<u>367,979</u>					<u>13,044.00</u>	<u>113,510,743.70</u>	<u>31,505,222.00</u>	<u>252,249,838,830.80</u>

Option

Dec 2012	ZAUS	7.80 Put	43,500	5.4847	6.5492	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	10.7837	12.7475	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	718.1999	717.4122	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	13.6999	16.1122	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	17.2702	20.1977	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	21.6044	25.1140	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	42.0466	47.6466	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	457.1761	460.3143	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	52.6761	59.0143	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	65.0631	72.1324	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	318.1532	324.0118	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	113.6532	122.7118	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	260.5438	267.4342	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	210.9497	218.5620	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	236.4065	247.2618	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	172.6790	180.3014	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	268.1790	279.0014	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	281.3697	292.1592	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	141.1777	148.5473	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	115.4521	122.3926	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	410.9521	421.0926	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	94.5621	100.9639	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	77.9720	83.7768	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	71.0622	76.5630	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	45.6479	49.7343	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	64.0435	70.9734	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	82.5504	90.8177	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	205.5970	218.8547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	331.0272	345.8695	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	357.3085	369.3427	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	304.7760	316.6094	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	274.4691	286.0259	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	212.8533	223.3849	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	175.4523	184.9889	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	117.0175	124.3560	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	99.2040	105.6774	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	76.1122	81.2811	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	61.0839	65.4539	0.0000	0.0000	0	0.00		

