



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.1894	0.2223	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	0.2005	0.2004	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	0.2415	0.2267	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	0.0053	0.0039	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	0.1290	0.1285	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	0.2568	0.3099	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	0.0525	0.0631	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			52,750					0.00	0.00	54,580.00	4,607,550.00	
		<b>Total</b>	<b>52,750</b>					<b>0.00</b>	<b>0.00</b>	54,580.00	4,607,550.00	
<b>Future</b>												
	Dec 2012	CACA	Future	10	6069.4900	7165.3000	0.0000	0.0000	0	0.00		
				10					0.00	0.00	20.00	1,568,000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20.00	1,568,000.00	
<b>Future</b>												
	Dec 2012	CACB	Future	10	7286.6600	8879.4300	0.0000	0.0000	0	0.00		
				10					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00	
<b>Future</b>												
	Nov 2012	CACC	Future	10	3844.0900	3940.6500	0.0000	0.0000	0	0.00		
				10					0.00	0.00	10.00	415,000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	415,000.00	
<b>Future</b>												
	Dec 2012	CACD	Future	10	4425.2500	4468.8600	0.0000	0.0000	0	0.00		
				10					0.00	0.00	10.00	455,000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	455,000.00	
<b>Future</b>												
	Nov 2012	DABE	Future	0	8.6558	8.7274	0.0000	0.0000	20,000	173,468,000.00		
				0					20,000.00	173,468,000.00	40,000.00	349,958,000.00
<b>Option</b>												
	Nov 2012	DABE	8.60 Call	10,000	101.1618	158.9101	0.0000	0.0000	0	0.00		
	Nov 2012	DABE	8.70 Call	10,000	51.7625	92.4427	0.0000	0.0000	0	0.00		
				20,000					0.00	0.00	70,000.00	9,908,000.00
		<b>Total</b>	<b>20,000</b>					<b>20,000.00</b>	<b>173,468,000.00</b>	110,000.00	359,866,000.00	
<b>Option</b>												
	Nov 2012	DABG	8.70 Call	15,000	75.2611	114.7936	0.0000	0.0000	15,000	1,813,999.50		
				15,000					15,000.00	1,813,999.50	30,000.00	3,546,499.50
		<b>Total</b>	<b>15,000</b>					<b>15,000.00</b>	<b>1,813,999.50</b>	30,000.00	3,546,499.50	
<b>Option</b>												
	Nov 2012	DABM	8.75 Call	10,000	110.7388	144.4317	0.0000	0.0000	0	0.00		
	Nov 2012	DABM	9.00 Call	20,000	50.0490	67.3036	0.0000	0.0000	0	0.00		
				30,000					0.00	0.00	20,000.00	1,488,000.00
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	20,000.00	1,488,000.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Oct 2012	DABN	Future	4,500	8.9637	9.0427	0.0000	0.0000	0	0.00	
				<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>4,500.00</u>
											<u>40,613,850.00</u>
<b>Option</b>											
	Oct 2012	DABN	9.08 Put	4,500	131.9519	74.9708	0.0000	0.0000	0	0.00	
				<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>4,500.00</u>
			<b>Total</b>	<b>9,000</b>					<b>0.00</b>	<b>0.00</b>	<b>9,000.00</b>
											<u>40,921,849.80</u>
<b>Option</b>											
	Oct 2012	DAUS	8.00 Put	8,220	0.0369	0.0268	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	2.5962	6.7158	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	4.9369	3.8585	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	65.0332	83.7797	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	13.9245	11.1222	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	121.9877	145.1505	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	29.9974	24.5642	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	194.1638	219.1933	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	45.2815	38.0130	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	250.9061	277.8520	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	58.7953	50.2206	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	303.8157	331.9985	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	72.9304	64.4751	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	359.2850	388.5416	0.0000	0.0000	0	0.00	
				<u>104,120</u>					<u>0.00</u>	<u>0.00</u>	<u>8,440.00</u>
			<b>Total</b>	<b>104,120</b>					<b>0.00</b>	<b>0.00</b>	<b>8,440.00</b>
											<u>802,500.00</u>
<b>Future</b>											
	Dec 2012	ZAAD	Future	10,529	8.9879	9.0671	9.0775	9.0094	107	970,827.90	
	Mar 2013	ZAAD	Future	4,458	9.0413	9.1195	0.0000	0.0000	0	0.00	
	Jun 2013	ZAAD	Future	12	9.0877	9.1644	9.1450	9.1450	1	9,145.00	
	Sep 2013	ZAAD	Future	2,150	9.1371	9.2111	0.0000	0.0000	0	0.00	
				<u>17,149</u>					<u>108.00</u>	<u>979,972.90</u>	<u>1,574,062.00</u>
			<b>Total</b>	<b>17,149</b>					<b>108.00</b>	<b>979,972.90</b>	<b>1,574,262.00</b>
											<u>10,951,926,619.50</u>
<b>Future</b>											
	Dec 2012	ZACA	Future	82	8.7194	8.8226	0.0000	0.0000	0	0.00	
	Mar 2013	ZACA	Future	25	8.8154	8.9191	0.0000	0.0000	0	0.00	
				<u>107</u>					<u>0.00</u>	<u>0.00</u>	<u>21,342.00</u>
			<b>Total</b>	<b>107</b>					<b>0.00</b>	<b>0.00</b>	<b>21,342.00</b>
											<u>152,373,555.20</u>
<b>Future</b>											
	Dec 2012	ZAEU	Future	73,548	11.2637	11.3828	11.2949	11.2772	585	6,604,467.50	
	Mar 2013	ZAEU	Future	11,578	11.4239	11.5435	11.4348	11.4300	75	857,490.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAEU	Future	140	11.5668	11.6864	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8183	11.9353	0.0000	0.0000	0	0.00		
			<u>85,701</u>					<u>660.00</u>	<u>7,461,957.50</u>	<u>2,507,746.00</u>	<u>27,471,034,383.90</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	1.4331	1.2628	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	3.1628	2.6917	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	10.6771	8.0519	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	14.7612	11.2177	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	92.6925	66.3857	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	371.9993	461.5747	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	308.4229	391.0955	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	136.7072	182.3691	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	127.9559	150.3104	0.0000	0.0000	0	0.00		
			<u>63,065</u>					<u>0.00</u>	<u>0.00</u>	<u>620,429.00</u>	<u>157,812,099.40</u>
	<b>Total</b>		<b>148,766</b>					<b>660.00</b>	<b>7,461,957.50</b>	<b>3,128,175.00</b>	<b>27,628,846,483.30</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.3157	9.4108	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.4542	9.5501	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>362,970.00</u>	<u>3,120,152,032.50</u>
	<b>Total</b>		<b>125</b>					<b>0.00</b>	<b>0.00</b>	<b>362,970.00</b>	<b>3,120,152,032.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	14,231	14.0116	14.1627	14.2000	14.0528	74	1,047,368.00		
Mar 2013	ZAGB	Future	5,070	14.1924	14.3445	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.3529	14.5047	0.0000	0.0000	201	2,923,625.40		
			<u>19,562</u>					<u>275.00</u>	<u>3,970,993.40</u>	<u>2,317,828.00</u>	<u>28,678,867,973.30</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	2.5537	1.8906	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	82.8477	55.3417	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	439.4514	551.6338	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	294.9506	385.1621	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	195.3071	257.7105	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	249.6323	199.0327	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	630.3571	720.5677	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	0	416.9303	477.3253	0.0000	0.0000	200	93,200.00		
Jun 2013	ZAGB	12.00 Put	699	37.7046	33.6738	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	119.4098	101.0027	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	852.7049	0.0000	0.0000	0.0000	200	142,600.00		
Jun 2013	ZAGB	14.80 Call	200	510.4135	0.0000	0.0000	0.0000	200	103,000.00		
Jun 2013	ZAGB	15.30 Call	200	388.9922	0.0000	0.0000	0.0000	200	78,400.00		
			<u>24,898</u>					<u>800.00</u>	<u>417,200.00</u>	<u>391,371.00</u>	<u>126,844,685.05</u>
	<b>Total</b>		<b>44,460</b>					<b>1,075.00</b>	<b>4,388,193.40</b>	<b>2,709,199.00</b>	<b>28,805,712,658.35</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1094	0.1095	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1110	0.1111	0.1106	0.1106	25	276,500.00		
			<u>22,104</u>					<u>25.00</u>	<u>276,500.00</u>	<u>174,090.00</u>	<u>1,739,061,114.00</u>
	<b>Total</b>		<b>22,104</b>					<b>25.00</b>	<b>276,500.00</b>	<b>174,090.00</b>	<b>1,739,061,114.00</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,401	8.7076	8.7797	8.7505	8.6975	167	147,065,150.00		
Mar 2013	ZAUM	Future	5	8.8228	8.8952	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9255	8.9977	0.0000	0.0000	0	0.00		
			<u>1,416</u>					<u>167.00</u>	<u>147,065,150.00</u>	<u>23,888.00</u>	<u>18,792,766,060.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	44782.5792	51095.3394	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	15607.6340	18816.0665	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>1,732</b>					<b>167.00</b>	<b>147,065,150.00</b>	<b>24,944.00</b>	<b>18,821,379,021.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	317,143	8.7076	8.7797	8.8251	8.6800	13,089	114,630,952.60		
Mar 2013	ZAUS	Future	40,346	8.8228	8.8952	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	Future	14,420	8.9255	8.9977	8.9366	8.9200	30	267,932.00		
Dec 2013	ZAUS	Future	542	9.1044	9.1750	0.0000	0.0000	0	0.00		
			<u>372,451</u>					<u>13,119.00</u>	<u>114,898,884.60</u>	<u>31,604,545.00</u>	<u>253,122,785,052.80</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	3.3895	2.9437	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	7.0469	5.4820	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	716.7670	786.8103	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	9.1670	7.1103	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	11.8310	9.1585	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	15.1481	11.7141	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	31.8357	24.8195	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	448.6392	511.9477	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	41.0392	32.2477	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	52.0218	41.2123	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	304.4799	358.4119	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	96.8799	78.7119	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	245.0739	293.2795	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	137.4739	113.5795	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	194.3896	236.5389	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	216.6424	181.6220	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	156.0763	188.1607	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	248.4763	208.4607	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	261.7330	220.6158	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	8.90 Call	1,000	125.1077	151.9496	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	100.3086	122.5944	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	392.7086	342.8944	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	80.5768	98.9899	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	65.2284	80.1081	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	58.9370	72.1544	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	36.4075	44.5047	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	55.4867	46.6512	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	72.7120	61.9470	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	191.4336	164.6131	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	315.8021	280.5932	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	347.6366	381.0705	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	295.3644	323.6657	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	265.3773	290.9359	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	204.7797	224.3650	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	168.2526	184.1685	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	111.6699	121.9529	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	94.5672	103.0068	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	72.5338	78.5981	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	57.9765	63.2172	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	468.7700	437.2145	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	617.4452	580.8805	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	506.2315	531.5100	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	386.5230	405.4246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1579.6429	1642.9305	0.0000	0.0000	0	0.00		
			<u>273,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4,044,519.00</i>	<i>1,761,639,316.70</i>
	<b>Total</b>		<b>645,487</b>					<b>13,119.00</b>	<b>114,898,884.60</b>	<b>35,649,064.00</b>	<b>254,884,424,369.50</b>

---

<b>Grand Total</b>	<b>1,186,690</b>	<b>50,154.00</b>	<b>450,352,657.90</b>	<b>47,481,523</b>	<b>364,409,627,142.74</b>
--------------------	------------------	------------------	-----------------------	-------------------	---------------------------

---