



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.1780	0.2236	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	0.1626	0.1515	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	0.1757	0.1595	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	0.0039	0.0038	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	0.0859	0.0838	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	0.2736	0.2860	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	52,500	0.0536	0.0652	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,500					0.00	0.00	54,330.00	4,590,050.00
		<b>Total</b>	<b>52,500</b>					<b>0.00</b>	<b>0.00</b>	54,330.00	4,590,050.00
<b>Option</b>											
	Nov 2012	DABE	8.60 Call	10,000	132.4691	213.2569	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	90.4948	153.5316	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	108.5631	172.3245	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	8.6096	8.7341	0.0000	0.0000	3,000	25,889,400.00	
			0					3,000.00	25,889,400.00	22,000.00	191,956,000.00
<b>Option</b>											
	Oct 2012	DABK	8.85 Call	30,000	3.0106	20.9201	0.0000	0.0000	0	0.00	
			30,000					0.00	0.00	30,000.00	1,755,999.00
		<b>Total</b>	<b>30,000</b>					<b>3,000.00</b>	<b>25,889,400.00</b>	52,000.00	193,711,999.00
<b>Future</b>											
	Oct 2012	DABL	Future	251	7.0758	7.1300	0.0000	0.0000	251	1,946,454.80	
			251					251.00	1,946,454.80	251.00	1,946,454.80
<b>Option</b>											
	Oct 2012	DABL	7.09 Call	4,000	47.7876	0.0000	0.0000	0.0000	4,000	233,000.00	
			4,000					4,000.00	233,000.00	4,000.00	233,000.00
		<b>Total</b>	<b>4,251</b>					<b>4,251.00</b>	<b>2,179,454.80</b>	4,251.00	2,179,454.80
<b>Option</b>											
	Oct 2012	DAUS	8.00 Put	8,220	1.3870	1.0930	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	21.4065	42.5597	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	12.6113	7.1376	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	89.3884	128.3366	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	27.1726	17.8352	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	146.4181	192.8060	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	47.2078	33.4602	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	317.1871	386.7563	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Put	6,625	303.8871	245.8563	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	215.6948	266.6623	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	65.1144	47.7650	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	270.8369	325.3590	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	DAUS	8.00 Put	7,500	81.5980	62.9323	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	322.7168	380.1058	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	97.1545	77.5366	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	376.8980	437.3787	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>
<b>Future</b>											
Dec 2012	ZAAD	Future	10,635	8.9594	8.9945	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	9.0099	9.0456	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	22	9.0531	9.0907	9.0560	9.0560	11	99,616.00		
Sep 2013	ZAAD	Future	2,150	9.1000	9.1388	0.0000	0.0000	0	0.00		
			17,265					11.00	99,616.00	1,573,613.00	10,947,871,666.00
	<b>Total</b>		<b>17,265</b>					<b>11.00</b>	<b>99,616.00</b>	<b>1,573,813.00</b>	<b>10,947,937,790.00</b>
<b>Future</b>											
Dec 2012	ZACA	Future	25	8.8251	8.9265	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9192	9.0215	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>
<b>Future</b>											
Dec 2012	ZAEU	Future	73,569	11.3907	11.4716	11.4700	11.4700	4,005	46,079,350.00		
Mar 2013	ZAEU	Future	11,553	11.5494	11.6317	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6891	11.7722	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9224	12.0047	0.0000	0.0000	0	0.00		
			85,697					4,005.00	46,079,350.00	2,505,593.00	27,446,483,105.20
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	1.2806	1.1245	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	2.8095	2.5891	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	8.6477	7.8802	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	12.1397	11.0584	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	72.6126	62.7791	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	476.9292	546.5085	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	409.0393	475.3110	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	206.6746	255.2040	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	160.9378	189.0615	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>4,005.00</b>	<b>46,079,350.00</b>	<b>3,126,022.00</b>	<b>27,604,295,204.60</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	75	9.4087	9.4881	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.5456	9.6268	0.0000	0.0000	0	0.00		

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			175					0.00	0.00	362,895.00	3,119,443,657.50
	<b>Total</b>		<b>175</b>					<b>0.00</b>	<b>0.00</b>	362,895.00	3,119,443,657.50
<b>Future</b>											
	Dec 2012	ZAGB	Future	14,179	14.0274	14.1701	14.1955	13.9850	710	9,991,015.00	
	Mar 2013	ZAGB	Future	5,190	14.2043	14.3488	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	Future	60	14.3588	14.5047	0.0000	0.0000	0	0.00	
				19,429					710.00	9,991,015.00	2,314,397.00
											28,630,490,650.40
<b>Option</b>											
	Dec 2012	ZAGB	12.25 Put	11,100	5.3487	4.1794	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	117.9194	82.1901	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	495.3945	591.7973	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	355.0023	432.6258	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	251.0608	307.5560	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	286.3192	231.0364	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	679.9799	760.4482	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	14.40 Call	200	463.2900	521.4118	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	46.8062	39.1717	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	149.5965	120.1843	0.0000	0.0000	0	0.00	
				24,498					0.00	0.00	390,571.00
											126,427,485.05
	<b>Total</b>		<b>43,927</b>					<b>710.00</b>	<b>9,991,015.00</b>	2,704,968.00	28,756,918,135.45
<b>Future</b>											
	Dec 2012	ZAJY	Future	20,211	0.1102	0.1117	0.0000	0.0000	0	0.00	
	Mar 2013	ZAJY	Future	1,868	0.1118	0.1133	0.0000	0.0000	0	0.00	
				22,079					0.00	0.00	174,065.00
											1,738,784,614.00
	<b>Total</b>		<b>22,079</b>					<b>0.00</b>	<b>0.00</b>	174,065.00	1,738,784,614.00
<b>Future</b>											
	Dec 2012	ZAUM	Future	1,250	8.6764	8.8030	8.7200	8.6800	7	6,098,250.00	
	Mar 2013	ZAUM	Future	10	8.7888	8.9172	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	5	8.8876	9.0177	0.0000	0.0000	0	0.00	
				1,265					7.00	6,098,250.00	23,551.00
											18,495,579,010.00
<b>Option</b>											
	Dec 2012	ZAUM	8.30 Call	158	44494.8636	54860.4670	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUM	8.80 Call	158	17902.4466	23823.8691	0.0000	0.0000	0	0.00	
				316					0.00	0.00	1,056.00
											28,612,961.88
	<b>Total</b>		<b>1,581</b>					<b>7.00</b>	<b>6,098,250.00</b>	24,607.00	18,524,191,971.88
<b>Future</b>											
	Dec 2012	ZAUS	Future	309,357	8.6764	8.8030	8.8050	8.6610	28,648	249,020,433.60	
	Mar 2013	ZAUS	Future	39,921	8.7888	8.9172	8.9000	8.9000	685	6,101,700.00	
	Jun 2013	ZAUS	Future	13,504	8.8876	9.0177	8.9000	8.9000	825	7,372,000.00	

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Dec 2013	ZAUS	Future	542	9.0523	9.1834	0.0000	0.0000	0	0.00		
			<u>363,324</u>					<u>30,158.00</u>	<u>262,494,133.60</u>	<u>31,465,597.00</u>	<u>251,905,234,838.60</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	8.1684	5.4929	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	15.7314	9.5588	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	696.1944	815.1345	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	19.7944	12.1345	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	24.6873	15.2784	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	30.5233	19.0835	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	56.5729	37.0109	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	445.7581	549.3828	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	69.3581	46.3828	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	83.9487	57.3125	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	315.4439	403.3009	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	139.0439	100.3009	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	261.7418	340.9835	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	215.4616	286.0247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	270.0261	208.2558	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	179.0245	238.2387	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	302.6245	235.2387	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	316.0973	247.1488	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	148.6850	200.3927	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	123.5798	168.5676	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	447.1798	365.5676	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	102.8954	141.9566	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	86.1655	119.7876	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	79.0887	110.1498	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	52.4923	74.3742	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	77.0950	57.9282	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	98.5248	75.6006	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	234.1581	187.7915	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	365.7808	306.9402	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	365.3300	429.9719	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	314.2973	371.9180	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	284.6793	338.1038	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	223.8348	267.9355	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	186.3300	224.3232	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	126.6352	154.2811	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	108.0937	132.1155	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	83.7518	102.8279	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	67.7767	84.0523	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	518.5521	458.1265	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	671.1858	603.0486	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.69 Call	750	512.4543	561.7029	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	394.2350	433.0956	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1577.8251	1665.4916	0.0000	0.0000	0	0.00		
			<u>272,636</u>					<i>0.00</i>	<i>0.00</i>	<i>4,043,919.00</i>	<i>1,761,565,316.70</i>
		<b>Total</b>	<b>635,960</b>					<b>30,158.00</b>	<b>262,494,133.60</b>	<b>35,509,516.00</b>	<b>253,666,800,155.30</b>

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<b>Grand Total</b>	<b>1,184,770</b>							<b>42,142.00</b>	<b>352,831,219.40</b>	<b>47,282,082</b>	<b>362,499,963,221.34</b>
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