



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.1842	0.1925	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	0.1886	0.1752	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	0.2316	0.1999	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	0.0026	0.0043	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	0.1087	0.0978	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	0.2815	0.2611	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	0.0509	0.0557	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,750					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	2758.0000	7125.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	20.00
		<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	3082.0000	8555.0000	0.0000	0.0000	0	0.00	
				10					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	4169.0000	4145.0000	0.0000	0.0000	10	415,000.00	
				10					10.00	415,000.00	10.00
		<b>Total</b>	<b>10</b>					<b>10.00</b>	<b>415,000.00</b>	10.00	415,000.00
<b>Future</b>											
	Dec 2012	CACD	Future	10	4566.0000	4550.0000	0.0000	0.0000	10	455,000.00	
				10					10.00	455,000.00	10.00
		<b>Total</b>	<b>10</b>					<b>10.00</b>	<b>455,000.00</b>	10.00	455,000.00
<b>Option</b>											
	Nov 2012	DABE	8.60 Call	10,000	109.3131	129.9628	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	65.2838	83.1725	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	10,000.00
		<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	84.8050	101.4945	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	15,000.00	1,732,500.00
<b>Option</b>											
	Oct 2012	DABL	7.09 Call	4,000	7.7108	29.3577	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	4,000.00
		<b>Total</b>	<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	4,000.00	233,000.00
<b>Option</b>											
	Oct 2012	DAUS	8.00 Put	8,220	0.3301	0.6168	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	8.4426	15.0626	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	7.6048	7.8176	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DAUS	9.02 Call	8,440	71.3855	80.3005	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	19.3943	19.5055	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	127.4318	136.9938	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	36.2951	36.3162	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	295.8112	309.7145	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Put	6,625	273.7112	267.6145	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	194.0092	204.4707	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	53.3071	52.9940	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	250.0048	260.5656	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	69.1964	67.7398	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	302.4062	313.0083	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	84.4548	83.3195	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	357.4089	368.3088	0.0000	0.0000	0	0.00		
			<u>117,370</u>					<i>0.00</i>	<i>0.00</i>	<i>8,440.00</i>	<i>802,500.00</i>
	<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	8.9303	8.9655	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	8.9814	9.0163	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.0260	9.0597	9.0070	9.0070	11	99,077.00		
Sep 2013	ZAAD	Future	2,150	9.0726	9.1059	0.0000	0.0000	0	0.00		
			<u>17,254</u>					<i>11.00</i>	<i>99,077.00</i>	<i>1,573,853.00</i>	<i>10,950,028,807.50</i>
	<b>Total</b>		<b>17,254</b>					<b>11.00</b>	<b>99,077.00</b>	<b>1,574,053.00</b>	<b>10,950,094,931.50</b>
<b>Future</b>											
Dec 2012	ZACA	Future	82	8.7374	8.7816	8.7210	8.7210	82	715,122.00		
Mar 2013	ZACA	Future	25	8.8310	8.8761	0.0000	0.0000	0	0.00		
			<u>107</u>					<i>82.00</i>	<i>715,122.00</i>	<i>21,342.00</i>	<i>152,373,555.20</i>
	<b>Total</b>		<b>107</b>					<b>82.00</b>	<b>715,122.00</b>	<b>21,342.00</b>	<b>152,373,555.20</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	73,544	11.3563	11.3506	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	11,578	11.5141	11.5091	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6528	11.6480	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8900	11.8865	0.0000	0.0000	0	0.00		
			<u>85,697</u>					<i>0.00</i>	<i>0.00</i>	<i>2,505,968.00</i>	<i>27,450,789,096.20</i>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	1.0654	1.4580	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	2.4446	3.0816	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	8.1007	9.5280	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	11.1447	13.1740	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	69.7246	78.6315	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	439.5518	443.4513	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.10 Call	750	371.7122	376.8541	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	175.6642	182.7986	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	145.3105	152.1125	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>0.00</b>	<b>0.00</b>	<b>3,126,397.00</b>	<b>27,608,601,195.60</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.3862	9.3894	0.0000	0.0000	50	468,175.00		
Mar 2013	ZAFR	Future	100	9.5233	9.5265	0.0000	0.0000	0	0.00		
			125					50.00	468,175.00	362,945.00	3,119,911,832.50
	<b>Total</b>		<b>125</b>					<b>50.00</b>	<b>468,175.00</b>	<b>362,945.00</b>	<b>3,119,911,832.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	14,261	13.9246	13.9492	13.9410	13.9410	5	69,705.00		
Mar 2013	ZAGB	Future	5,090	14.1000	14.1253	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	60	14.2536	14.2788	0.0000	0.0000	0	0.00		
			19,411					5.00	69,705.00	2,315,803.00	28,650,126,442.90
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	3.6527	4.0316	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	114.7371	115.5316	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	393.2764	417.8630	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	265.0471	285.4527	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	179.1270	195.8965	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	299.5076	290.2213	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	595.4201	609.0369	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	399.0585	406.2491	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	46.8947	45.8011	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	151.8297	149.0927	0.0000	0.0000	0	0.00		
			24,498					0.00	0.00	390,571.00	126,427,485.05
	<b>Total</b>		<b>43,909</b>					<b>5.00</b>	<b>69,705.00</b>	<b>2,706,374.00</b>	<b>28,776,553,927.95</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1088	0.1097	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1103	0.1113	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>	<b>174,065.00</b>	<b>1,738,784,614.00</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,250	8.6847	8.7045	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	10	8.7970	8.8172	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.8958	8.9157	0.0000	0.0000	0	0.00		
			1,265					0.00	0.00	23,551.00	18,495,579,010.00
<b>Option</b>											

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Dec 2012	ZAUM	8.30 Call	158	43727.0559	45634.6528	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	16017.9894	17267.8992	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>0.00</b>	<b>0.00</b>	<b>24,607.00</b>	<b>18,524,191,971.88</b>

**Future**

Dec 2012	ZAUS	Future	315,605	8.6847	8.7045	8.7063	8.6700	12,110	105,370,323.00		
Mar 2013	ZAUS	Future	40,268	8.7970	8.8172	8.8075	8.8000	358	3,156,150.00		
Jun 2013	ZAUS	Future	13,900	8.8958	8.9157	8.8770	8.8770	422	3,746,094.00		
Dec 2013	ZAUS	Future	542	9.0639	9.0833	0.0000	0.0000	0	0.00		
			370,315					12,890.00	112,272,567.00	31,518,112.00	252,362,111,397.80

**Option**

Dec 2012	ZAUS	7.80 Put	43,500	5.2742	5.4847	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	10.5635	10.7837	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	698.2013	718.1999	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	13.5013	13.6999	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	17.1157	17.2702	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	21.5222	21.6044	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	42.4784	42.0466	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	438.1308	457.1761	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	53.4308	52.6761	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	66.2149	65.0631	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	301.1248	318.1532	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	116.4248	113.6532	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	244.9043	260.5438	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	196.8678	210.9497	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	242.9177	236.4065	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	160.1799	172.6790	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	275.4799	268.1790	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	288.9842	281.3697	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	130.2177	141.1777	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	105.9340	115.4521	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	421.2340	410.9521	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	86.3564	94.5621	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	70.8959	77.9720	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	64.4794	71.0622	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	41.0576	45.6479	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	64.8698	64.0435	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	83.9100	82.5504	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	210.1838	205.5970	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	338.0661	331.0272	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	345.0962	357.3085	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	293.8821	304.7760	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>
Mar 2013	ZAUS	9.10 Call	10,000	264.4076	274.4691	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	204.6081	212.8533	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	168.3787	175.4523	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	112.0081	117.0175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	94.8872	99.2040	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	72.7433	76.1122	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	58.2648	61.0839	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	495.9241	488.0590	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	647.0806	637.7459	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	498.5250	506.6933	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	380.5978	387.0313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1563.1125	1578.8287	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>642,951</b>					<b>12,890.00</b>	<b>112,272,567.00</b>	<b>35,562,031.00</b>	<b>254,123,676,714.50</b>

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<b>Grand Total</b>	<b>1,161,778</b>	<b>13,058.00</b>	<b>114,494,646.00</b>	<b>47,315,291</b>	<b>363,052,548,858.34</b>
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