



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.2477	0.1842	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	0.1861	0.1886	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	0.2342	0.2316	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	0.0028	0.0026	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	0.1175	0.1087	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	0.3487	0.2815	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	0.0712	0.0509	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	8188.0000	2758.0000	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	10036.0000	3082.0000	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	4078.0000	4169.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		<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	4521.0000	4566.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	455,000.00
<b>Option</b>											
	Nov 2012	DABE	8.60 Call	10,000	214.2853	109.3131	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	141.2704	65.2838	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	161.0599	84.8050	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>Future</b>											
	Oct 2012	DABL	Future	0	7.1043	7.0461	0.0000	0.0000	4,000	28,446,200.00	
				0					4,000.00	28,446,200.00	6,502.00
		<b>Total</b>	<b>0</b>					<b>4,000.00</b>	<b>28,446,200.00</b>	10,502.00	46,568,509.60
<b>Option</b>											
	Nov 2012	DABM	8.75 Call	10,000	184.9912	0.0000	0.0000	0.0000	10,000	1,488,000.00	
	Nov 2012	DABM	9.00 Call	20,000	90.3949	0.0000	0.0000	0.0000	20,000	1,420,000.00	
				30,000					30,000.00	2,908,000.00	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>Total</b>			<b>30,000</b>					<b>30,000.00</b>	<b>2,908,000.00</b>	20,000.00	1,488,000.00
<b>Option</b>											
Oct 2012	DAUS	8.00 Put	8,220	0.0622	0.3301	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	9.02 Call	8,220	18.9949	8.4426	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	3.7667	7.6048	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	107.9205	71.3855	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	10.2274	19.3943	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	173.1672	127.4318	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	21.9702	36.2951	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	377.2428	295.8112	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Put	6,625	197.7428	273.7112	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	247.2502	194.0092	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	36.1947	53.3071	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	310.6088	250.0048	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	49.6555	69.1964	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	368.9424	302.4062	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	64.4662	84.4548	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	428.6614	357.4089	0.0000	0.0000	0	0.00		
			<u>117,370</u>					<u>0.00</u>	<u>0.00</u>	<u>8,440.00</u>	<u>802,500.00</u>
<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	9.0317	8.9303	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	9.0846	8.9814	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.1311	9.0260	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1790	9.0726	0.0000	0.0000	0	0.00		
			<u>17,254</u>					<u>0.00</u>	<u>0.00</u>	<u>1,573,853.00</u>	<u>10,950,028,807.50</u>
<b>Total</b>			<b>17,254</b>					<b>0.00</b>	<b>0.00</b>	<b>1,574,053.00</b>	<b>10,950,094,931.50</b>
<b>Future</b>											
Dec 2012	ZACA	Future	82	8.8968	8.7374	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9928	8.8310	0.0000	0.0000	0	0.00		
			<u>107</u>					<u>0.00</u>	<u>0.00</u>	<u>21,342.00</u>	<u>152,373,555.20</u>
<b>Total</b>			<b>107</b>					<b>0.00</b>	<b>0.00</b>	<b>21,342.00</b>	<b>152,373,555.20</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	73,819	11.4663	11.3563	11.5000	11.4514	287	3,294,910.00		
Mar 2013	ZAEU	Future	11,578	11.6275	11.5141	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.7691	11.6528	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.0093	11.8900	0.0000	0.0000	0	0.00		
			<u>85,972</u>					<u>287.00</u>	<u>3,294,910.00</u>	<u>2,506,255.00</u>	<u>27,454,084,006.20</u>
<b>Option</b>											

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Dec 2012	ZAEU	9.50 Put	5,690	0.7207	1.0654	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	1.7380	2.4446	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	5.6816	8.1007	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	7.7746	11.1447	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	44.7002	69.7246	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	520.9968	439.5518	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	445.6072	371.7122	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	215.2646	175.6642	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	163.1722	145.3105	0.0000	0.0000	0	0.00		
			63,065					0.00	0.00	620,429.00	157,812,099.40
	<b>Total</b>		<b>149,037</b>					<b>287.00</b>	<b>3,294,910.00</b>	3,126,684.00	27,611,896,105.60
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.4810	9.3862	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.6210	9.5233	9.6080	9.6080	25	240,200.00		
			125					25.00	240,200.00	362,970.00	3,120,152,032.50
	<b>Total</b>		<b>125</b>					<b>25.00</b>	<b>240,200.00</b>	362,970.00	3,120,152,032.50
<b>Future</b>											
Dec 2012	ZAGB	Future	14,311	14.0884	13.9246	14.1135	14.0690	260	3,662,600.00		
Mar 2013	ZAGB	Future	5,090	14.2683	14.1000	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	60	14.4262	14.2536	0.0000	0.0000	0	0.00		
			19,461					260.00	3,662,600.00	2,316,063.00	28,653,789,042.90
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	2.4453	3.6527	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	71.1457	114.7371	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	499.3995	393.2764	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	344.6521	265.0471	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	230.5756	179.1270	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	227.3146	299.5076	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	678.4336	595.4201	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	450.6291	399.0585	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	35.3958	46.8947	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	106.8598	151.8297	0.0000	0.0000	0	0.00		
			24,498					0.00	0.00	390,571.00	126,427,485.05
	<b>Total</b>		<b>43,959</b>					<b>260.00</b>	<b>3,662,600.00</b>	2,706,634.00	28,780,216,527.95
<b>Future</b>											
Dec 2012	ZAJY	Future	20,211	0.1109	0.1088	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1124	0.1103	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

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<b>Future</b>											
Dec 2012	ZAUM	Future	1,250	8.8407	8.6847	8.7465	8.7465	5	4,373,250.00		
Mar 2013	ZAUM	Future	5	8.9561	8.7970	8.8575	8.8575	5	4,428,750.00		
Jun 2013	ZAUM	Future	10	9.0577	8.8958	8.9620	8.9620	5	4,481,000.00		
			<u>1,265</u>					<u>15.00</u>	<u>13,283,000.00</u>	<u>23,566.00</u>	<u>18,508,862,010.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	56880.8548	43727.0559	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	22604.9832	16017.9894	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>15.00</b>	<b>13,283,000.00</b>	<b>24,622.00</b>	<b>18,537,474,971.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	314,710	8.8407	8.6847	8.8788	8.7287	21,627	190,590,377.20		
Mar 2013	ZAUS	Future	40,173	8.9561	8.7970	8.9400	8.9090	107	953,360.60		
Jun 2013	ZAUS	Future	14,000	9.0577	8.8958	9.0000	9.0000	100	900,000.00		
Dec 2013	ZAUS	Future	542	9.2289	9.0639	0.0000	0.0000	0	0.00		
			<u>369,425</u>					<u>21,834.00</u>	<u>192,443,737.80</u>	<u>31,539,946.00</u>	<u>252,554,555,135.60</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	3.0562	5.2742	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	5.1411	10.5635	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	847.3030	698.2013	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	6.6030	13.5013	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	8.4279	17.1157	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	10.6902	21.5222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	22.1720	42.4784	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	569.3740	438.1308	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	28.6740	53.4308	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	36.5228	66.2149	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	410.1985	301.1248	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	69.4985	116.4248	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	341.1350	244.9043	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	279.8938	196.8678	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	161.5761	242.9177	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	226.6533	160.1799	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	185.9533	275.4799	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	196.2568	288.9842	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	183.4816	130.2177	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	149.7271	105.9340	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	309.0271	421.2340	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	122.1534	86.3564	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	99.7749	70.8959	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	90.2468	64.4794	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	56.3076	41.0576	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.00 Put	10,000	45.8852	64.8698	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	58.8914	83.9100	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	153.5598	210.1838	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	263.2811	338.0661	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	422.0436	345.0962	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	360.1022	293.8821	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	324.6881	264.4076	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	251.9462	204.6081	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	207.4293	168.3787	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	138.0199	112.0081	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	116.6548	94.8872	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	88.9479	72.7433	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	71.7230	58.2648	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	419.6417	495.9241	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	557.9741	647.0806	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	555.1100	498.5250	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	423.8375	380.5978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1689.1187	1563.1125	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>642,061</b>					<b>21,834.00</b>	<b>192,443,737.80</b>	<b>35,583,865.00</b>	<b>254,316,120,452.30</b>

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<b>Grand Total</b>	<b>1,187,213</b>					<b>56,421.00</b>	<b>244,278,647.80</b>	<b>47,371,712</b>	<b>363,296,827,506.14</b>
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