



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-October-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Dec 2012 CABM	Future	7,000	0.1018	0.0912	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>
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.1413	0.1450	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>
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.1962	0.2007	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>
		Total	3,700					0.00	0.00	3 700.00	879 860.00
Future	Dec 2012 CABW	Future	4,600	0.1684	0.1727	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>
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	32,250	0.0633	0.0585	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>
		Total	32,250					0.00	0.00	32 250.00	2 024 200.00
Future	Oct 2012 DABC	Future	0	8.3251	8.2646	0.0000	0.0000	20,000	166,728,500.00		
			<u>0</u>					<u>20,000.00</u>	<u>166,728,500.00</u>	<u>34 000.00</u>	<u>282 409 100.00</u>
Option	Oct 2012 DABC	8.27 Call	0	55.1000	0.0000	0.0000	0.0000	2,000	81,000.00		
	Oct 2012 DABC	8.29 Call	0	35.1000	0.0000	0.0000	0.0000	4,000	177,000.00		
	Oct 2012 DABC	8.29 Put	0	0.0000	0.0000	0.0000	0.0000	2,000	73,000.00		

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Oct 2012	DABC	8.30 Call	0	25.1000	0.0000	0.0000	0.0000	4,000	153,000.00		
Oct 2012	DABC	8.32 Put	0	0.0000	0.0000	0.0000	0.0000	2,000	86,000.00		
			0					14,000.00	570,000.00	26 000.00	1 439 000.00
		Total	0					34,000.00	167,298,500.00	60 000.00	283 848 100.00
Option											
Oct 2012	DABD	10.77 Put	3,000	83.3217	0.0000	0.0000	0.0000	3,000	240,000.00		
			3,000					3,000.00	240,000.00	3 000.00	240 000.00
		Total	3,000					3,000.00	240,000.00	3 000.00	240 000.00
Option											
Oct 2012	DANZ	6.85 Put	5,000	18.7803	39.8695	0.0000	0.0000	0	0.00		
Oct 2012	DANZ	6.92 Put	5,000	47.0565	0.0000	0.0000	0.0000	5,000	212,000.00		
			10,000					5,000.00	212,000.00	5 000.00	259 000.00
		Total	10,000					5,000.00	212,000.00	5 000.00	259 000.00
Option											
Oct 2012	DAUS	7.85 Put	8,220	10.7724	14.3649	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	41.6454	44.8435	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	30.6228	36.3337	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	101.2675	102.2659	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	47.5619	52.1051	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	153.5963	149.5767	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	67.5492	73.6593	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	213.2317	207.9405	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	83.0461	89.9412	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	261.2828	255.0823	0.0000	0.0000	0	0.00		
			74,120					0.00	0.00	8 440.00	66 250.00
		Total	74,120					0.00	0.00	8 440.00	66 250.00
Future											
Dec 2012	ZAAD	Future	10,866	8.6690	8.6236	0.0000	0.0000	2,250	19,399,950.00		
Mar 2013	ZAAD	Future	4,449	8.7134	8.6679	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.7974	8.7537	0.0000	0.0000	0	0.00		
			17,465					2,250.00	19,399,950.00	1 561 325.00	10 837 441 083.70
		Total	17,465					2,250.00	19,399,950.00	1 561 525.00	10 837 507 207.70
Future											
Dec 2012	ZACA	Future	25	8.5632	8.4707	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21 235.00	151 431 045.70
		Total	25					0.00	0.00	21 235.00	151 431 045.70
Future											

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Dec 2012	ZAEU	Future	73,746	10.8517	10.7467	10.8308	10.7740	14,605	157,930,799.00		
Mar 2013	ZAEU	Future	13,637	11.0004	10.8952	11.0138	11.0138	50	550,690.00		
Dec 2013	ZAEU	Future	435	11.3412	11.2389	0.0000	0.0000	0	0.00		
			<u>87,818</u>					<u>14,655.00</u>	<u>158,481,489.00</u>	<u>2 469 600.00</u>	<u>27 037 070 033.50</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	5.5133	6.5040	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	13.3224	16.7496	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	53.0117	70.5777	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	74.1117	97.6556	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	303.8784	371.5685	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	188.0789	153.6778	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	157.1988	128.0902	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	77.2595	63.2699	0.0000	0.0000	0	0.00		
			<u>35,465</u>					<u>0.00</u>	<u>0.00</u>	<u>592 829.00</u>	<u>153 542 100.64</u>
	Total		123,283					14,655.00	158,481,489.00	3 062 429.00	27 190 612 134.14
Future											
Dec 2012	ZAFR	Future	125	8.9790	8.8946	8.9340	8.9340	8	71,472.00		
Mar 2013	ZAFR	Future	25	9.1081	9.0232	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>8.00</u>	<u>71,472.00</u>	<u>362 670.00</u>	<u>3 117 305 082.50</u>
	Total		150					8.00	71,472.00	362 670.00	3 117 305 082.50
Future											
Dec 2012	ZAGB	Future	7,781	13.5656	13.4759	13.5929	13.5140	30	406,584.00		
Mar 2013	ZAGB	Future	3,375	13.7329	13.6439	0.0000	0.0000	0	0.00		
			<u>11,156</u>					<u>30.00</u>	<u>406,584.00</u>	<u>2 298 713.00</u>	<u>28 409 543 557.50</u>
Option											
Dec 2012	ZAGB	12.25 Put	11,100	13.7241	20.1214	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	296.3321	367.6530	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	251.7289	240.2350	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	174.3627	171.2949	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	120.0104	121.6502	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	477.7620	549.9924	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	433.1855	422.3452	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	290.3860	287.3561	0.0000	0.0000	0	0.00		
			<u>23,100</u>					<u>0.00</u>	<u>0.00</u>	<u>388 474.00</u>	<u>126 273 802.91</u>
	Total		34,256					30.00	406,584.00	2 687 187.00	28 535 817 360.41
Future											
Dec 2012	ZAJY	Future	20,211	0.1077	0.1074	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1092	0.1089	0.0000	0.0000	0	0.00		
			<u>20,286</u>					<u>0.00</u>	<u>0.00</u>	<u>170 429.00</u>	<u>1 697 674 384.00</u>
	Total		20,286					0.00	0.00	170 429.00	1 697 674 384.00

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Future											
Dec 2012	ZAUM	Future	1,343	8.4040	8.3482	8.3705	8.3705	10	8,370,500.00		
Mar 2013	ZAUM	Future	10	8.5102	8.4544	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.6050	8.5496	0.0000	0.0000	0	0.00		
			<u>1,358</u>					<u>10.00</u>	<u>8,370,500.00</u>	<u>23 385.00</u>	<u>18 350 034 950.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	28153.0204	25537.7567	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17 134 261.88</u>
	Total		<u>1,516</u>					<u>10.00</u>	<u>8,370,500.00</u>	<u>23 967.00</u>	<u>18 367 169 211.88</u>
Future											
Dec 2012	ZAUS	Future	291,229	8.4040	8.3482	8.4200	8.3650	23,508	196,874,394.30		
Mar 2013	ZAUS	Future	27,583	8.5102	8.4544	8.4699	8.4699	8,081	68,480,134.50		
Jun 2013	ZAUS	Future	7,332	8.6050	8.5496	8.5795	8.5795	121	1,038,119.50		
Dec 2013	ZAUS	Future	542	8.7525	8.6981	0.0000	0.0000	0	0.00		
			<u>326,686</u>					<u>31,710.00</u>	<u>266,392,648.30</u>	<u>31 101 427.00</u>	<u>248 715 587 180.90</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	34.8692	44.1160	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	60.2663	74.7108	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	475.2928	435.9447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	71.2928	87.7447	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	83.7615	102.3367	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	97.7601	118.5548	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	152.3622	180.2423	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	279.9898	254.4327	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	175.9898	206.2327	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	185.9654	217.1352	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	201.4825	234.0188	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	194.0056	176.9516	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	290.0056	328.7516	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	161.4470	147.4427	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	134.3063	122.8861	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	400	468.5235	514.0320	0.0000	0.0000	200	92,000.00		
Dec 2012	ZAUS	8.80 Call	1,000	111.8066	102.9000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	507.8066	554.7000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	93.9490	86.7246	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	79.2408	73.3803	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	675.2408	725.1803	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	250	77.9199	72.1809	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	67.1212	62.3635	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	52.7960	49.2690	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	36.1674	34.0391	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.00 Put	10,000	131.3112	148.2219	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	162.4299	184.6943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	524.8380	562.0510	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	257.0028	239.9869	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	200.2327	186.8409	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	158.3419	147.3950	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	132.1633	122.8883	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	78.7476	72.7844	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	61.1776	56.4880	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	50.3609	46.4647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1317.5763	1281.1097	0.0000	0.0000	0	0.00		
			<u>230,560</u>					<u>200.00</u>	<u>92,000.00</u>	<u>3 966 421.00</u>	<u>1 742 594 103.28</u>
	Total		557,246					31,910.00	266,484,648.30	35 067 848.00	250 458 181 284.18

Grand Total	903,397	90,863.00	620 965 143.30	46,162,905	355,991,543,707.71
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