



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.1808	0.2055	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	<i>7 000.00</i>	<i>791 000.00</i>
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.1544	0.1402	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	<i>14 500.00</i>	<i>2 295 350.00</i>
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.1684	0.1584	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	<i>3 700.00</i>	<i>879 860.00</i>
		Total	3,700					0.00	0.00	3 700.00	879 860.00
Future	Dec 2012 CABW	Future	4,600	0.0091	0.0066	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	<i>4 600.00</i>	<i>920 000.00</i>
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	32,250	0.0803	0.0736	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<i>0.00</i>	<i>0.00</i>	<i>32 250.00</i>	<i>2 024 200.00</i>
		Total	32,250					0.00	0.00	32 250.00	2 024 200.00
Future	Dec 2012 CABY	Future	13,800	0.2169	0.2398	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	<i>13 800.00</i>	<i>4 269 720.00</i>
		Total	13,800					0.00	0.00	13 800.00	4 269 720.00
Future	Dec 2012 CABZ	Future	52,500	0.0579	0.0643	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
		Total	52,500					0.00	0.00	54 330.00	4 590 050.00
Option											
	Nov 2012	DABE	8.60 Call	10,000	160.6217	217.0521	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.75 Call	0	99.4831	140.2562	0.0000	0.0000	25,000	2,780,000.00	
			10,000					25,000.00	2,780,000.00	50 000.00	7 150 000.00
		Total	10,000					25,000.00	2,780,000.00	50 000.00	7 150 000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	133.4417	180.5471	0.0000	0.0000	0	0.00	
			15,000					0.00	0.00	15 000.00	1 732 500.00
		Total	15,000					0.00	0.00	15 000.00	1 732 500.00
Future											
	Oct 2012	DABH	Future	0	8.6034	8.7073	0.0000	0.0000	12,300	105,821,820.00	
			0					12,300.00	105,821,820.00	100 700.00	883 465 340.00
		Total	0					12,300.00	105,821,820.00	240 700.00	892 531 339.50
Future											
	Oct 2012	DABJ	Future	3,000	8.8270	8.9459	0.0000	0.0000	0	0.00	
			3,000					0.00	0.00	3 000.00	26 784 300.00
Option											
	Oct 2012	DABJ	9.09 Put	3,000	264.5269	153.5286	0.0000	0.0000	0	0.00	
			3,000					0.00	0.00	3 000.00	303 000.00
		Total	6,000					0.00	0.00	6 000.00	27 087 300.00
Option											
	Oct 2012	DAUS	8.00 Put	8,220	3.1762	2.6835	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	36.0835	56.7886	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	16.1169	12.6980	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	107.6923	137.7892	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	31.5815	26.1437	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	165.4101	199.2513	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	50.9208	43.6297	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	336.8936	386.8435	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Put	6,625	305.0936	271.7435	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	231.9239	269.3211	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	68.2114	59.7186	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	285.8196	325.2519	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	83.7906	73.8749	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	336.8028	377.6805	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	99.3459	90.2453	0.0000	0.0000	0	0.00	

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Apr 2013	DAUS	9.02 Call	7,500	391.1548	432.8705	0.0000	0.0000	0	0.00		
			<u>117,370</u>					0.00	0.00	8 440.00	802 500.00
		Total	117,370					0.00	0.00	8 440.00	802 500.00
Future											
Dec 2012	ZAAD	Future	10,635	8.8572	8.9755	8.8935	8.8615	51	451,968.50		
Mar 2013	ZAAD	Future	4,458	8.9074	9.0255	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	8.9515	9.0687	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.9981	9.1153	0.0000	0.0000	0	0.00		
			<u>17,254</u>					51.00	451,968.50	1 571 552.00	10 929 315 670.00
		Total	17,254					51.00	451,968.50	1 571 752.00	10 929 381 794.00
Future											
Dec 2012	ZACA	Future	25	8.8724	8.9747	0.0000	0.0000	0	0.00		
			<u>25</u>					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											
Dec 2012	ZAEU	Future	73,917	11.2785	11.3681	11.2850	11.2802	62	699,460.00		
Mar 2013	ZAEU	Future	11,558	11.4361	11.5266	11.4082	11.4082	19	216,755.80		
Jun 2013	ZAEU	Future	140	11.5743	11.6655	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8028	11.8955	0.0000	0.0000	0	0.00		
			<u>86,050</u>					81.00	916,215.80	2 496 716.00	27 344 378 902.70
Option											
Dec 2012	ZAEU	9.50 Put	5,690	3.0643	1.9567	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	5.8168	4.1778	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	17.9420	13.4618	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	25.1176	19.2615	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	134.6130	108.7679	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	431.9496	493.5428	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	374.1809	431.4194	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	204.9595	242.4378	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	172.0657	189.2779	0.0000	0.0000	0	0.00		
			<u>63,065</u>					0.00	0.00	620 429.00	157 812 099.40
		Total	149,115					81.00	916,215.80	3 117 145.00	27 502 191 002.10
Future											
Dec 2012	ZAFR	Future	125	9.3338	9.3966	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.4706	9.5345	9.5300	9.5300	50	476,500.00		
			<u>225</u>					50.00	476,500.00	362 820.00	3 118 727 120.00
		Total	225					50.00	476,500.00	362 820.00	3 118 727 120.00
Future											

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Dec 2012	ZAGB	Future	14,329	13.9789	14.0792	13.9750	13.9350	13	181,460.00		
Mar 2013	ZAGB	Future	4,540	14.1546	14.2550	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	60	14.3073	14.4084	0.0000	0.0000	0	0.00		
			<u>18,929</u>					<u>13.00</u>	<u>181,460.00</u>	<u>2 312 534.00</u>	<u>28 603 963 545.40</u>
Option											
Dec 2012	ZAGB	12.25 Put	11,100	7.7811	6.6395	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	148.7067	124.2422	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	482.9934	552.9330	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	350.1200	409.7029	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	254.9053	299.0202	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	316.8016	285.6531	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	665.1808	729.6160	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	458.1978	509.0799	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	52.2754	48.3719	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	166.1991	150.6519	0.0000	0.0000	0	0.00		
			<u>24,498</u>					<u>0.00</u>	<u>0.00</u>	<u>390 571.00</u>	<u>126 427 485.05</u>
		Total	43,427					13.00	181,460.00	2 703 105.00	28 730 391 030.45
Future											
Dec 2012	ZAJY	Future	20,211	0.1110	0.1118	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1125	0.1134	0.1127	0.1127	25	281,750.00		
			<u>22,079</u>					<u>25.00</u>	<u>281,750.00</u>	<u>174 065.00</u>	<u>1 738 784 614.00</u>
		Total	22,079					25.00	281,750.00	174 065.00	1 738 784 614.00
Future											
Dec 2012	ZAUM	Future	1,306	8.6944	8.7773	8.6900	8.6700	2	1,736,000.00		
Mar 2013	ZAUM	Future	10	8.8068	8.8903	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.9054	8.9892	0.0000	0.0000	0	0.00		
			<u>1,321</u>					<u>2.00</u>	<u>1,736,000.00</u>	<u>23 481.00</u>	<u>18 433 797 760.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	47122.1465	53999.1848	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	20325.2739	24569.8204	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>
		Total	1,637					2.00	1,736,000.00	24 537.00	18 462 410 721.88
Future											
Dec 2012	ZAUS	Future	321,407	8.6944	8.7773	8.7345	8.6576	22,924	200,121,628.00		
Mar 2013	ZAUS	Future	38,491	8.8068	8.8903	8.8140	8.7950	5,193	46,135,763.30		
Jun 2013	ZAUS	Future	14,179	8.9054	8.9892	8.9379	8.9379	710	6,335,129.00		
Dec 2013	ZAUS	Future	542	9.0667	9.1505	0.0000	0.0000	0	0.00		
			<u>374,619</u>					<u>28,827.00</u>	<u>252,592,520.30</u>	<u>31 391 273.00</u>	<u>251 251 820 804.80</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	10.7103	9.3295	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	7.95 Put	15,000	19.6853	15.8484	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	718.7569	796.9642	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	24.3569	19.6642	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	29.8892	24.2041	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	36.3855	29.5606	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	64.3233	52.8962	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	471.9863	541.4358	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	77.5863	64.1358	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	92.5496	76.9150	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	342.4299	402.3616	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	148.0299	125.0616	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	288.3362	342.9410	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	241.1773	290.3170	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	277.0367	239.1931	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	203.2527	245.6982	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	308.8527	268.3982	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	321.9932	280.5156	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	171.1786	208.6521	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	144.2105	177.1133	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	449.8105	399.8133	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	121.6355	150.4015	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	103.0759	127.8647	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	95.1266	118.2489	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	64.6533	80.9593	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	79.4968	69.7815	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	100.7764	89.3197	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	234.6011	208.6518	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	364.3952	330.3943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	381.1261	427.1902	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	328.8427	369.8781	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	298.3852	336.4009	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	235.5823	266.6040	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	196.7207	223.1265	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	134.4087	153.0192	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	114.9163	130.8009	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	89.2120	101.3547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	72.4407	82.6155	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	515.2979	479.1846	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	667.3981	625.8824	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	520.5995	553.3960	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	400.8191	426.3386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1592.6943	1648.7516	0.0000	0.0000	0	0.00		
			<u>272,636</u>					<u>0.00</u>	<u>0.00</u>	<u>4 042 919.00</u>	<u>1 761 448 316.70</u>

<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>
		Total	647,255				28,827.00	252,592,520.30	35 434 192.00	253 013 269 121.50

Grand Total		1,157,737					66,349.00	365 238 234.60	47,282,536	361,421,679,354.74
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