



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.2236	0.2550	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	0.1515	0.1420	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	0.1595	0.1420	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	0.0038	0.0034	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	0.0838	0.0873	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	0.2860	0.2962	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	0.0652	0.0737	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	213.2569	273.4475	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	153.5316	204.9981	0.0000	0.0000	0	0.00	
			20,000					0.00	0.00	10,000.00	1,776,000.00
		Total	20,000					0.00	0.00	10,000.00	1,776,000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	172.3245	222.9432	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	DABK	Future	3,000	8.7341	8.8137	0.0000	0.0000	8,000	68,151,200.00	
			3,000					8,000.00	68,151,200.00	19,000.00	166,066,600.00
Option											
	Oct 2012	DABK	8.85 Call	30,000	20.9201	51.8485	0.0000	0.0000	0	0.00	
			30,000					0.00	0.00	30,000.00	1,755,999.00
		Total	33,000					8,000.00	68,151,200.00	49,000.00	167,822,599.00
Option											
	Oct 2012	DAUS	8.00 Put	8,220	1.0930	0.9030	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	42.5597	62.7228	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	7.1376	5.7888	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	128.3366	156.8443	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	17.8352	14.7408	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	192.8060	223.4608	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	33.4602	29.2021	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	386.7563	432.8007	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Put	6,625	245.8563	210.3007	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	266.6623	297.6656	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	47.7650	43.4360	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	325.3590	356.9306	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	62.9323	56.8221	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	380.1058	412.4276	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	77.5366	71.9896	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	437.3787	470.8228	0.0000	0.0000	0	0.00	
			117,370					0.00	0.00	8,440.00	802,500.00
		Total	117,370					0.00	0.00	8,440.00	802,500.00
Future											

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Dec 2012	ZAAD	Future	10,635	8.9945	9.0423	0.0000	0.0000	50	454,880.00		
Mar 2013	ZAAD	Future	4,458	9.0456	9.0945	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.0907	9.1394	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1388	9.1892	0.0000	0.0000	0	0.00		
			<u>17,254</u>					<u>50.00</u>	<u>454,880.00</u>	<u>1,573,602.00</u>	<u>10,947,772,050.00</u>
	Total		17,254					50.00	454,880.00	1,573,802.00	10,947,838,174.00
Future											
Dec 2012	ZACA	Future	25	8.9265	9.0466	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0215	9.1430	9.0955	9.0955	25	227,387.50		
			<u>50</u>					<u>25.00</u>	<u>227,387.50</u>	<u>21,260.00</u>	<u>151,658,433.20</u>
	Total		50					25.00	227,387.50	21,260.00	151,658,433.20
Future											
Dec 2012	ZAEU	Future	77,574	11.4716	11.4980	11.4942	11.4942	4,700	54,048,440.00		
Mar 2013	ZAEU	Future	11,553	11.6317	11.6600	11.6318	11.6318	20	232,636.00		
Jun 2013	ZAEU	Future	140	11.7722	11.8007	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.0047	12.0331	0.0000	0.0000	0	0.00		
			<u>89,702</u>					<u>4,720.00</u>	<u>54,281,076.00</u>	<u>2,501,588.00</u>	<u>27,400,403,755.20</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	1.1245	1.0120	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	2.5891	2.3399	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	7.8802	7.1606	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	11.0584	9.7049	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	62.7791	56.0301	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	546.5085	565.6096	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	475.3110	493.4126	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	255.2040	269.4731	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	189.0615	194.1612	0.0000	0.0000	0	0.00		
			<u>63,065</u>					<u>0.00</u>	<u>0.00</u>	<u>620,429.00</u>	<u>157,812,099.40</u>
	Total		152,767					4,720.00	54,281,076.00	3,122,017.00	27,558,215,854.60
Future											
Dec 2012	ZAFR	Future	75	9.4881	9.5188	0.0000	0.0000	50	475,650.00		
Mar 2013	ZAFR	Future	100	9.6268	9.6593	9.6355	9.6355	25	240,887.50		
			<u>175</u>					<u>75.00</u>	<u>716,537.50</u>	<u>362,895.00</u>	<u>3,119,443,657.50</u>
	Total		175					75.00	716,537.50	362,895.00	3,119,443,657.50
Future											
Dec 2012	ZAGB	Future	14,179	14.1701	14.2606	14.2145	14.1500	101	1,435,150.00		
Mar 2013	ZAGB	Future	5,190	14.3488	14.4417	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	60	14.5047	14.5978	0.0000	0.0000	0	0.00		
			<u>19,429</u>					<u>101.00</u>	<u>1,435,150.00</u>	<u>2,313,687.00</u>	<u>28,620,499,635.40</u>

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Option											
Dec 2012	ZAGB	12.25 Put	11,100	4.1794	3.9328	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	82.1901	68.3549	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	591.7973	663.9289	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	432.6258	496.1144	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	307.5560	359.9593	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	231.0364	202.5688	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	760.4482	817.2295	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	521.4118	563.4513	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	39.1717	37.5320	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	120.1843	116.6154	0.0000	0.0000	0	0.00		
			24,498					0.00	0.00	390,571.00	126,427,485.05
	Total		43,927					101.00	1,435,150.00	2,704,258.00	28,746,927,120.45
Future											
Dec 2012	ZAJY	Future	20,211	0.1117	0.1129	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1133	0.1145	0.0000	0.0000	0	0.00		
			22,079					0.00	0.00	174,065.00	1,738,784,614.00
	Total		22,079					0.00	0.00	174,065.00	1,738,784,614.00
Future											
Dec 2012	ZAUM	Future	1,252	8.8030	8.8835	8.7900	8.7900	1	879,000.00		
Mar 2013	ZAUM	Future	10	8.9172	8.9995	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	9.0177	9.1001	0.0000	0.0000	0	0.00		
			1,267					1.00	879,000.00	23,544.00	18,489,480,760.00
Option											
Dec 2012	ZAUM	8.30 Call	158	54860.4670	62198.8487	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	23823.8691	28342.6582	0.0000	0.0000	0	0.00		
			316					0.00	0.00	1,056.00	28,612,961.88
	Total		1,583					1.00	879,000.00	24,600.00	18,518,093,721.88
Future											
Dec 2012	ZAUS	Future	327,495	8.8030	8.8835	8.8500	8.7669	18,427	163,156,293.40		
Mar 2013	ZAUS	Future	39,336	8.9172	8.9995	8.9425	8.8799	1,354	12,049,122.50		
Jun 2013	ZAUS	Future	14,279	9.0177	9.1001	9.0652	9.0652	1,550	14,020,760.00		
Dec 2013	ZAUS	Future	542	9.1834	9.2653	0.0000	0.0000	0	0.00		
			381,652					21,331.00	189,226,175.90	31,435,439.00	251,642,740,705.00
Option											
Dec 2012	ZAUS	7.80 Put	43,500	5.4929	5.5227	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	9.5588	8.8682	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	815.1345	893.8861	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	12.1345	10.3861	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	15.2784	12.9924	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.10 Put	3,000	19.0835	16.1431	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	37.0109	30.9370	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	549.3828	622.1698	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	46.3828	38.6698	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	57.3125	47.7277	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	403.3009	467.3019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	100.3009	83.8019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	340.9835	399.4905	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	286.0247	338.5872	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	208.2558	177.2540	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	238.2387	284.6525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	235.2387	201.1525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	247.1488	211.1912	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	200.3927	237.5247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	168.5676	200.3554	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	365.5676	316.8554	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	141.9566	168.9330	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	119.7876	142.5174	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	110.1498	130.9624	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	74.3742	87.2797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	57.9282	53.0418	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	75.6006	65.1968	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	187.7915	162.6018	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	306.9402	268.1677	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	429.9719	469.1864	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	371.9180	404.6757	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	338.1038	367.2758	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	267.9355	289.2850	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	224.3232	240.5321	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	154.2811	162.9848	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	132.1155	138.5196	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	102.8279	106.2998	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	84.0523	86.2892	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	458.1265	424.4769	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	603.0486	561.4345	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	561.7029	588.9228	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	433.0956	452.1617	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1665.4916	1737.7664	0.0000	0.0000	0	0.00		
				272,636				0.00	0.00	4,043,919.00	1,761,565,316.70
	Total		654,288					21,331.00	189,226,175.90	35,479,358.00	253,404,306,021.70

<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>
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Grand Total		1,205,843					34,303.00	315,371,406.90	47,239,940	362,147,132,001.94
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