



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.2223	0.2400	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	7,000.00	791,000.00
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Future											
	Dec 2012 CABU	Future	14,500	0.2004	0.1901	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	14,500.00	2,295,350.00
		Total	14,500					0.00	0.00	14,500.00	2,295,350.00
Future											
	Dec 2012 CABV	Future	3,700	0.2267	0.2243	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	3,700.00	879,860.00
		Total	3,700					0.00	0.00	3,700.00	879,860.00
Future											
	Dec 2012 CABW	Future	4,600	0.0039	0.0032	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	4,600.00	920,000.00
		Total	4,600					0.00	0.00	4,600.00	920,000.00
Future											
	Dec 2012 CABX	Future	32,250	0.1285	0.1273	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<i>0.00</i>	<i>0.00</i>	32,250.00	2,024,200.00
		Total	32,250					0.00	0.00	32,250.00	2,024,200.00
Future											
	Dec 2012 CABY	Future	13,800	0.3099	0.3370	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	13,800.00	4,269,720.00
		Total	13,800					0.00	0.00	13,800.00	4,269,720.00
Future											
	Dec 2012 CABZ	Future	52,750	0.0631	0.0681	0.0000	0.0000	0	0.00		

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			52,750					0.00	0.00	54,580.00	4,607,550.00
		Total	52,750					0.00	0.00	54,580.00	4,607,550.00
Future											
	Dec 2012	CACA	Future	10	7165.3000	7819.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	20.00
		Total	10					0.00	0.00	20.00	1,568,000.00
Future											
	Dec 2012	CACB	Future	10	8879.4300	9628.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	0.00
		Total	10					0.00	0.00	0.00	0.00
Future											
	Nov 2012	CACC	Future	10	3940.6500	3975.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		Total	10					0.00	0.00	10.00	415,000.00
Future											
	Dec 2012	CACD	Future	10	4468.8600	4471.0000	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		Total	10					0.00	0.00	10.00	455,000.00
Option											
	Nov 2012	DABE	8.60 Call	10,000	158.9101	197.2730	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	92.4427	126.0135	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	10,000.00
		Total	20,000					0.00	0.00	10,000.00	1,776,000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	114.7936	146.4645	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		Total	15,000					0.00	0.00	15,000.00	1,732,500.00
Option											
	Nov 2012	DABM	8.75 Call	10,000	144.4317	173.2203	0.0000	0.0000	0	0.00	
	Nov 2012	DABM	9.00 Call	20,000	67.3036	83.7943	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	20,000.00
		Total	30,000					0.00	0.00	20,000.00	1,488,000.00
Future											
	Oct 2012	DABN	Future	4,500	9.0427	9.0593	0.0000	0.0000	4,500	40,613,850.00	
				4,500					4,500.00	40,613,850.00	4,500.00
											40,613,850.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Oct 2012	DABN	9.08 Put	4,500	74.9708	69.4188	0.0000	0.0000	0	0.00		
			<u>4,500</u>					0.00	0.00	4,500.00	307,999.80
		Total	9,000					4,500.00	40,613,850.00	9,000.00	40,921,849.80
Option											
Oct 2012	DAUS	8.00 Put	8,220	0.0268	0.0357	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	9.02 Call	8,220	6.7158	13.9395	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	3.8585	3.9679	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	83.7797	101.4003	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	11.1222	10.5545	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	145.1505	166.0796	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	24.5642	22.1138	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	337.6504	365.0137	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Put	6,625	219.4504	203.1137	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	219.1933	238.6017	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	38.0130	36.2596	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	277.8520	302.2938	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	50.2206	50.9185	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	331.9985	360.5649	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	64.4751	66.3738	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	388.5416	420.7074	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	10,536	9.0671	9.0842	9.0875	9.0875	100	908,750.00		
Mar 2013	ZAAD	Future	4,458	9.1195	9.1374	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.1644	9.1844	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.2111	9.2330	0.0000	0.0000	0	0.00		
			<u>17,155</u>					100.00	908,750.00	1,573,954.00	10,950,946,646.60
		Total	17,155					100.00	908,750.00	1,574,154.00	10,951,012,770.60
Future											
Dec 2012	ZACA	Future	82	8.8226	8.8873	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9191	8.9854	0.0000	0.0000	0	0.00		
			<u>107</u>					0.00	0.00	21,342.00	152,373,555.20
		Total	107					0.00	0.00	21,342.00	152,373,555.20
Future											
Dec 2012	ZAEU	Future	73,833	11.3828	11.4457	11.3870	11.3870	677	7,724,986.20		
Mar 2013	ZAEU	Future	11,578	11.5435	11.6087	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6864	11.7537	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	435	11.9353	12.0040	0.0000	0.0000	0	0.00	
				<u>85,986</u>					<u>677.00</u>	<u>7,724,986.20</u>	<u>2,507,086.00</u>
Option											<u>27,463,572,426.40</u>
	Dec 2012	ZAEU	9.50 Put	5,690	1.2628	0.8248	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	2.6917	1.9407	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	8.0519	6.1736	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.40 Put	750	11.2177	8.5518	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.95 Put	100	66.3857	50.2114	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.00 Call	13,900	461.5747	506.6778	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.10 Call	750	391.0955	432.9149	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.50 Call	100	182.3691	208.9285	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	150.3104	159.9799	0.0000	0.0000	0	0.00	
				<u>63,065</u>					<u>0.00</u>	<u>0.00</u>	<u>620,429.00</u>
	Total			149,051					677.00	7,724,986.20	3,127,515.00
											<u>27,621,384,525.80</u>
Future											
	Dec 2012	ZAFR	Future	25	9.4108	9.4638	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	100	9.5501	9.6052	0.0000	0.0000	0	0.00	
				<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>362,970.00</u>
	Total			125					0.00	0.00	362,970.00
											<u>3,120,152,032.50</u>
Future											
	Dec 2012	ZAGB	Future	14,261	14.1627	14.1428	14.1108	14.0795	620	8,746,941.00	
	Mar 2013	ZAGB	Future	5,070	14.3445	14.3261	14.2892	14.2885	320	4,572,334.00	
	Jun 2013	ZAGB	Future	60	14.5047	14.4890	0.0000	0.0000	0	0.00	
				<u>19,391</u>					<u>940.00</u>	<u>13,319,275.00</u>	<u>2,317,553.00</u>
											<u>28,674,896,979.90</u>
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	1.8906	2.2223	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	55.3417	61.7829	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	551.6338	540.6777	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	385.1621	378.6665	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	257.7105	255.2143	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	199.0327	208.5681	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	720.5677	714.1390	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	14.40 Call	200	477.3253	476.3900	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	33.6738	35.1542	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	101.0027	105.0948	0.0000	0.0000	0	0.00	
				<u>24,498</u>					<u>0.00</u>	<u>0.00</u>	<u>390,571.00</u>
	Total			43,889					940.00	13,319,275.00	2,708,124.00
											<u>28,801,324,464.95</u>
Future											
	Dec 2012	ZAJY	Future	20,211	0.1095	0.1106	0.0000	0.0000	0	0.00	
	Mar 2013	ZAJY	Future	1,868	0.1111	0.1121	0.0000	0.0000	0	0.00	

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			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	1,321	8.7797	8.8229	8.7547	8.7547	50	43,875,900.00	
	Mar 2013	ZAUM	Future	5	8.8952	8.9397	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	10	8.9977	9.0438	0.0000	0.0000	0	0.00	
				1,336					50.00	43,875,900.00	23,721.00
											18,645,700,910.00
Option											
	Dec 2012	ZAUM	8.30 Call	158	51095.3394	55176.4842	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUM	8.80 Call	158	18816.0665	21481.1464	0.0000	0.0000	0	0.00	
				316					0.00	0.00	1,056.00
	Total		1,652					50.00	43,875,900.00	24,777.00	18,674,313,871.88
Future											
	Dec 2012	ZAUS	Future	314,279	8.7797	8.8229	8.8000	8.7200	28,408	248,922,192.50	
	Mar 2013	ZAUS	Future	40,346	8.8952	8.9397	0.0000	0.0000	790	7,025,893.00	
	Jun 2013	ZAUS	Future	14,440	8.9977	9.0438	9.0100	8.9734	362	3,251,829.00	
	Dec 2013	ZAUS	Future	542	9.1750	9.2223	0.0000	0.0000	0	0.00	
				369,607					29,560.00	259,199,914.50	31,591,426.00
											253,007,886,168.20
Option											
	Dec 2012	ZAUS	7.80 Put	43,500	2.9437	2.9433	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	5.4820	5.3372	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	786.8103	829.7562	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	7.1103	6.8562	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	9.1585	8.7533	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	11.7141	11.1056	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	24.8195	23.0530	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	511.9477	552.7022	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	32.2477	29.8022	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	400	41.2123	37.9425	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Call	50	358.4119	394.9707	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	3,500	78.7119	72.0707	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	293.2795	326.8980	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Put	500	113.5795	103.9980	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	236.5389	266.8002	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	2,700	181.6220	166.8976	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Call	1,000	188.1607	214.8115	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Put	300	208.4607	191.9115	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.82 Put	100	220.6158	203.3831	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	1,000	151.9496	175.2354	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	22,500	122.5944	142.7256	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	700	342.8944	319.8256	0.0000	0.0000	0	0.00	

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Dec 2012	ZAUS	9.10 Call	1,540	98.9899	116.2527	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	80.1081	94.8267	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	72.1544	85.7251	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	44.5047	53.7434	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	46.6512	46.9682	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	61.9470	60.3303	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	164.6131	157.3989	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	280.5932	269.1377	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	381.0705	412.3197	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	323.6657	351.5514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	290.9359	316.8484	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	224.3650	245.7006	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	184.1685	202.2243	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	121.9529	134.5419	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	103.0068	113.7278	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	78.5981	86.7615	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	63.2172	69.9866	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	437.2145	420.7584	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	580.8805	561.7001	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	531.5100	552.1578	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	405.4246	421.2961	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1642.9305	1676.9292	0.0000	0.0000	0	0.00		
			<u>273,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4,044,519.00</i>	<i>1,761,639,316.70</i>
	Total		642,643					29,560.00	259,199,914.50	35,635,945.00	254,769,525,484.90

Grand Total	1,196,711					35,827.00	365,642,675.70	47,431,369	363,959,274,484.84
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