



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.1498	0.1310	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	0.1506	0.1440	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	0.1902	0.1943	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	0.1453	0.0624	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	0.0860	0.0793	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
Option											
Oct 2012	DABD	10.77 Put	3,000	0.9857	18.7629	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>240 000.00</u>
		Total	3,000					0.00	0.00	3 000.00	240 000.00
Option											
Nov 2012	DABE	8.60 Call	10,000	123.9469	102.6945	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			10,000					0.00	0.00	10 000.00	982 000.00
		Total	10,000					0.00	0.00	10 000.00	982 000.00
Future											
	Oct 2012	DANZ	Future	0	6.9781	6.9189	0.0000	0.0000	3,000	20,739,000.00	
				0					3,000.00	20,739,000.00	54 000.00
		Total	0					3,000.00	20,739,000.00	97 000.00	363 447 599.00
Future											
	Oct 2012	DAUD	Future	3,000	8.7104	8.6188	0.0000	0.0000	3,000	25,951,200.00	
				3,000					3,000.00	25,951,200.00	7 000.00
Option											
	Oct 2012	DAUD	8.58 Call	3,000	140.5686	71.9915	0.0000	0.0000	0	0.00	
				3,000					0.00	0.00	10 000.00
		Total	6,000					3,000.00	25,951,200.00	17 000.00	60 876 399.90
Option											
	Oct 2012	DAUS	7.85 Put	8,220	3.5099	5.2084	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	79.6648	65.4159	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	13.2815	18.9232	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	156.5473	137.2378	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	24.6353	32.4556	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	215.2466	193.3992	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	40.4314	50.5631	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	283.4656	258.5271	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	54.5755	65.7457	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	337.8296	309.7360	0.0000	0.0000	0	0.00	
				74,120					0.00	0.00	8 440.00
		Total	74,120					0.00	0.00	8 440.00	66 250.00
Future											
	Dec 2012	ZAAD	Future	10,895	8.7399	8.6506	0.0000	0.0000	29	253,903.70	
	Mar 2013	ZAAD	Future	4,458	8.7870	8.6916	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	8.8761	8.7805	0.0000	0.0000	0	0.00	
				17,503					29.00	253,903.70	1 561 363.00
		Total	17,503					29.00	253,903.70	1 561 563.00	10 837 773 287.40
Future											
	Dec 2012	ZACA	Future	25	8.7412	8.6131	0.0000	0.0000	0	0.00	
				25					0.00	0.00	21 235.00
		Total	25					0.00	0.00	21 235.00	151 431 045.70
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	Future	74,809	11.1718	11.0025	11.2005	11.0432	3,973	44,213,082.80		
Mar 2013	ZAEU	Future	10,757	11.3254	11.1467	11.3300	11.1500	3,318	37,564,543.60		
Jun 2013	ZAEU	Future	30	11.4617	11.2821	11.4500	11.4500	30	343,500.00		
Dec 2013	ZAEU	Future	435	11.6790	11.4942	0.0000	0.0000	0	0.00		
			<u>86,031</u>					<u>7,321.00</u>	<u>82,121,126.40</u>	<u>2 479 356.00</u>	<u>27 145 917 076.30</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	2.6163	3.5265	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	5.4311	7.5261	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	18.3976	30.3674	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	24.8753	40.9989	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	140.9481	217.2077	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	332.9282	245.8159	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	278.3786	206.0488	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	135.1604	99.7780	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		121,496					7,321.00	82,121,126.40	3 072 185.00	27 299 459 176.94
Future											
Dec 2012	ZAFR	Future	125	9.2296	9.0998	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.3635	9.2250	9.3710	9.2880	50	466,475.00		
			<u>175</u>					<u>50.00</u>	<u>466,475.00</u>	<u>362 720.00</u>	<u>3 117 771 557.50</u>
	Total		175					50.00	466,475.00	362 720.00	3 117 771 557.50
Future											
Dec 2012	ZAGB	Future	7,791	13.8784	13.6946	13.9333	13.7780	1,284	17,785,524.80		
Mar 2013	ZAGB	Future	4,515	14.0513	13.8556	14.0500	14.0200	30	421,350.00		
Jun 2013	ZAGB	Future	20	14.2033	14.0066	14.2000	14.2000	20	284,000.00		
			<u>12,326</u>					<u>1,334.00</u>	<u>18,490,874.80</u>	<u>2 301 964.00</u>	<u>28 454 522 292.60</u>
Option											
Dec 2012	ZAGB	12.25 Put	11,100	8.4915	10.1930	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	173.0836	241.0834	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	412.8118	311.4371	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	293.9876	220.8101	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	209.5670	155.7138	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	337.9982	426.2139	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	588.3470	494.6449	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	397.7904	334.9999	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		35,426					1,334.00	18,490,874.80	2 690 438.00	28 580 796 095.51
Future											
Dec 2012	ZAJY	Future	20,211	0.1096	0.1086	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1111	0.1100	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			20,286					0.00	0.00	170 429.00	1 697 674 384.00
		Total	20,286					0.00	0.00	170 429.00	1 697 674 384.00
Future											
	Dec 2012	ZAUM	Future	1,323	8.5916	8.5222	8.5980	8.5980	5	4,299,000.00	
	Mar 2013	ZAUM	Future	10	8.7008	8.6247	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	5	8.7973	8.7211	0.0000	0.0000	0	0.00	
				1,338					5.00	4,299,000.00	23 410.00
											18 371 373 950.00
Option											
	Dec 2012	ZAUM	8.30 Call	158	39705.1162	35372.5439	0.0000	0.0000	0	0.00	
				158					0.00	0.00	582.00
		Total		1,496					5.00	4,299,000.00	23 992.00
											18 388 508 211.88
Future											
	Dec 2012	ZAUS	Future	302,789	8.5916	8.5222	8.6318	8.4845	11,121	95,365,684.20	
	Mar 2013	ZAUS	Future	34,650	8.7008	8.6247	8.7238	8.6477	5,175	44,995,881.00	
	Jun 2013	ZAUS	Future	7,406	8.7973	8.7211	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	542	8.9494	8.8705	0.0000	0.0000	0	0.00	
				345,387					16,296.00	140,361,565.20	31 174 136.00
											249 335 912 064.80
Option											
	Dec 2012	ZAUS	7.80 Put	43,500	15.6507	21.7857	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	29.6552	39.8729	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	627.7089	570.2052	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	36.1089	48.0052	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	43.6280	57.3618	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	52.3186	68.0430	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	88.3006	111.0997	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	396.3607	352.4963	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	104.7607	130.2963	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.32 Put	200	111.8522	138.4949	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	600	123.0363	151.3494	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Call	50	280.4461	247.6355	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	4,750	188.8461	225.4355	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	233.2610	207.6382	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	195.2428	173.8312	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	400	336.9315	386.8146	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Call	1,000	163.2214	145.4621	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Put	300	371.6214	423.2621	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	1,000	136.4262	121.7829	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	29,500	114.1175	102.4230	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	600	522.5175	580.2230	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.01 Call	0	112.1056	100.7111	0.0000	0.0000	250	27,500.00	
	Dec 2012	ZAUS	9.10 Call	1,540	95.9165	86.6713	0.0000	0.0000	0	0.00	

<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>
Dec 2012	ZAUS	9.25 Call	11,250	74.7281	67.9575	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	50.2820	46.1604	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	92.5361	108.7352	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	116.7282	135.6576	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	411.9355	459.2488	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	327.1787	301.3332	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	253.8992	234.4381	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	199.2835	184.7752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	165.7203	153.9267	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	95.6638	89.9724	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	73.7752	69.4609	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	59.7662	56.6249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1470.4111	1416.5015	0.0000	0.0000	0	0.00		
			<u>230,310</u>					<u>250.00</u>	<u>27,500.00</u>	<u>3 966 671.00</u>	<u>1 742 621 603.28</u>
	Total		575,697					16,546.00	140,389,065.20	35 140 807.00	251 078 533 668.08

Grand Total	927,274	31,285.00	292 710 645.10	46,258,984	356,889,723,648.11
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