



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.2744	0.1498	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	
		Total	7,000					0.00	0.00	7 000.00	
Future											
Dec 2012	CABU	Future	14,500	0.1306	0.1506	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<u>0.00</u>	<u>0.00</u>	<u>14 500.00</u>	
		Total	14,500					0.00	0.00	14 500.00	
Future											
Dec 2012	CABV	Future	3,700	0.1535	0.1902	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>3 700.00</u>	
		Total	3,700					0.00	0.00	3 700.00	
Future											
Dec 2012	CABW	Future	4,600	0.0806	0.1453	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<u>0.00</u>	<u>0.00</u>	<u>4 600.00</u>	
		Total	4,600					0.00	0.00	4 600.00	
Future											
Dec 2012	CABX	Future	32,250	0.0739	0.0860	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<u>0.00</u>	<u>0.00</u>	<u>32 250.00</u>	
		Total	32,250					0.00	0.00	32 250.00	
Future											
Dec 2012	CABZ	Future	52,500	0.0998	0.0700	0.0000	0.0000	52,500	4,443,500.00		
			<u>52,500</u>					<u>52,500.00</u>	<u>4,443,500.00</u>	<u>52 500.00</u>	
		Total	52,500					52,500.00	4,443,500.00	52 500.00	

Option

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
	Oct 2012	DABD	10.77 Put	3,000	0.0003	0.9857	0.0000	0.0000	0	0.00	
				<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>
			Total	3,000					0.00	0.00	3 000.00
Option											
	Nov 2012	DABE	8.60 Call	10,000	198.1001	123.9469	0.0000	0.0000	0	0.00	
				<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>
			Total	10,000					0.00	0.00	10 000.00
Future											
	Oct 2012	DABF	Future	3,000	7.1420	6.9800	0.0000	0.0000	3,000	21,340,800.00	
				<u>3,000</u>					<u>3,000.00</u>	<u>21,340,800.00</u>	<u>3 000.00</u>
Option											
	Oct 2012	DABF	7.00 Put	3,000	13.0367	0.0000	0.0000	0.0000	3,000	157,999.80	
	Oct 2012	DABF	7.11 Put	3,000	40.3810	0.0000	0.0000	0.0000	3,000	166,999.80	
				<u>6,000</u>					<u>6,000.00</u>	<u>324,999.60</u>	<u>6 000.00</u>
			Total	9,000					9,000.00	21,665,799.60	9 000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	163.5307	0.0000	0.0000	0.0000	15,000	1,732,500.00	
				<u>15,000</u>					<u>15,000.00</u>	<u>1,732,500.00</u>	<u>15 000.00</u>
			Total	15,000					15,000.00	1,732,500.00	15 000.00
Option											
	Oct 2012	DABH	8.60 Call	10,000	111.6533	0.0000	0.0000	0.0000	10,000	800,000.00	
	Oct 2012	DABH	8.70 Call	10,000	61.3920	0.0000	0.0000	0.0000	10,000	620,000.00	
	Oct 2012	DABH	8.75 Call	20,000	45.3795	0.0000	0.0000	0.0000	20,000	1,340,000.00	
				<u>40,000</u>					<u>40,000.00</u>	<u>2,760,000.00</u>	<u>20 000.00</u>
			Total	40,000					40,000.00	2,760,000.00	20 000.00
Option											
	Oct 2012	DABI	7.11 Call	15,000	77.5246	0.0000	0.0000	0.0000	15,000	510,000.00	
				<u>15,000</u>					<u>15,000.00</u>	<u>510,000.00</u>	<u>15 000.00</u>
			Total	15,000					15,000.00	510,000.00	15 000.00
Option											
	Oct 2012	DAEU	11.08 Put	3,000	8.3375	0.0000	0.0000	0.0000	3,000	259,999.80	
				<u>3,000</u>					<u>3,000.00</u>	<u>259,999.80</u>	<u>3 000.00</u>
			Total	3,000					3,000.00	259,999.80	3 000.00
Future											
	Oct 2012	DAUD	Future	3,000	8.8671	8.7104	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			3,000					0.00	0.00	7 000.00	60 000.00
Option	Oct 2012	DAUD	8.58 Call	3,000	288.0131	140.5686	0.0000	0.0000	0	0.00	
			3,000					0.00	0.00	10 000.00	
			Total	6,000				0.00	0.00	17 000.00	60 000.00
Option	Oct 2012	DAUS	7.85 Put	8,220	1.9893	3.5099	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	132.8709	79.6648	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	7.5609	13.2815	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	223.6208	156.5473	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	17.3345	24.6353	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	288.7869	215.2466	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	31.0923	40.4314	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	361.8423	283.4656	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	43.8563	54.5755	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	419.2823	337.8296	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	
Future	Dec 2012	ZAAD	Future	11,916	8.8979	8.7399	8.9100	8.9036	3,150	28,003,120.00	
	Mar 2013	ZAAD	Future	4,458	8.9447	8.7870	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	9.0366	8.8761	0.0000	0.0000	0	0.00	
			18,524						3,150.00	28,003,120.00	1 564 513.00
			Total	18,524					3,150.00	28,003,120.00	1 564 713.00
Future	Dec 2012	ZACA	Future	25	8.9413	8.7412	0.0000	0.0000	0	0.00	
			25						0.00	0.00	21 235.00
			Total	25					0.00	0.00	21 235.00
Future	Dec 2012	ZAEU	Future	74,797	11.4124	11.1718	11.4598	11.2760	1,442	16,392,811.70	
	Mar 2013	ZAEU	Future	10,787	11.5671	11.3254	11.5300	11.4290	55	631,125.00	
	Jun 2013	ZAEU	Future	140	11.7071	11.4617	11.7000	11.5610	110	1,278,630.00	
	Dec 2013	ZAEU	Future	435	11.9356	11.6790	0.0000	0.0000	0	0.00	
			86,159						1,607.00	18,302,566.70	2 480 963.00
Option	Dec 2012	ZAEU	9.50 Put	5,690	1.9017	2.6163	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	3.7335	5.4311	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	9.9847	18.3976	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	10.40 Put	750	13.5405	24.8753	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	71.7521	140.9481	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	497.3266	332.9282	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	428.3678	278.3786	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	220.9668	135.1604	0.0000	0.0000	0	0.00		
			<u>35,465</u>					0.00	0.00	592 829.00	153 117.00
		Total	121,624					1,607.00	18,302,566.70	3 073 792.00	27 317 117.00
Future											
Dec 2012	ZAFR	Future	125	9.4179	9.2296	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5533	9.3635	0.0000	0.0000	0	0.00		
			<u>175</u>					0.00	0.00	362 720.00	3 117 117.00
		Total	175					0.00	0.00	362 720.00	3 117 117.00
Future											
Dec 2012	ZAGB	Future	7,924	14.1416	13.8784	14.2000	14.0330	784	11,076,760.90		
Mar 2013	ZAGB	Future	4,515	14.3154	14.0513	14.3100	14.3100	5	71,550.00		
Jun 2013	ZAGB	Future	60	14.4716	14.2033	14.5200	14.5000	40	580,400.00		
			<u>12,499</u>					829.00	11,728,710.90	2 302 793.00	28 466 117.00
Option											
Dec 2012	ZAGB	12.25 Put	11,100	6.0676	8.4915	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	105.2253	173.0836	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	591.5221	412.8118	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	440.1296	293.9876	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	320.5208	209.5670	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	254.7208	337.9982	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	753.2100	588.3470	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	519.1179	397.7904	0.0000	0.0000	0	0.00		
			<u>23,100</u>					0.00	0.00	388 474.00	126 117.00
		Total	35,599					829.00	11,728,710.90	2 691 267.00	28 592 117.00
Future											
Dec 2012	ZAJY	Future	20,211	0.1111	0.1096	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1126	0.1111	0.0000	0.0000	0	0.00		
			<u>20,286</u>					0.00	0.00	170 429.00	1 697 117.00
		Total	20,286					0.00	0.00	170 429.00	1 697 117.00
Future											
Dec 2012	ZAUM	Future	1,327	8.7370	8.5916	8.7685	8.6800	19	16,589,750.00		
Mar 2013	ZAUM	Future	10	8.8469	8.7008	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.9459	8.7973	0.0000	0.0000	0	0.00		
			<u>1,342</u>					19.00	16,589,750.00	23 429.00	18 387 117.00

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Option										
Dec 2012	ZAUM	8.30 Call	158	50862.0082	39705.1162	0.0000	0.0000	0	0.00	
			158					0.00	0.00	582.00
		Total	1,500					19.00	16,589,750.00	24 011.00
Future										
Dec 2012	ZAUS	Future	316,284	8.7370	8.5916	8.7780	8.5700	53,441	465,683,424.30	
Mar 2013	ZAUS	Future	34,909	8.8469	8.7008	8.8873	8.7850	2,024	17,931,684.50	
Jun 2013	ZAUS	Future	8,717	8.9459	8.7973	8.9851	8.8935	2,385	21,265,338.50	
Dec 2013	ZAUS	Future	542	9.1057	8.9494	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	Future	100	9.2618	9.0892	0.0000	0.0000	100	865,800.00	
			360,552					57,950.00	505,746,247.30	31 232 086.00
Option										
Dec 2012	ZAUS	7.80 Put	43,500	11.1006	15.6507	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	7.95 Put	15,000	18.8172	29.6552	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	760.2339	627.7089	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Put	12,540	23.2339	36.1089	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.05 Put	20,000	28.4577	43.6280	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.10 Put	3,000	34.5833	52.3186	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.25 Put	2,500	60.8004	88.3006	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.30 Call	3,000	510.1872	396.3607	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.30 Put	6,000	73.1872	104.7607	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.32 Put	200	78.5856	111.8522	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.35 Put	600	87.1728	123.0363	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.50 Call	50	376.1848	280.4461	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.50 Put	4,750	139.1848	188.8461	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.60 Call	6,000	319.4327	233.2610	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.70 Call	44,500	269.4544	195.2428	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.75 Put	400	259.9202	336.9315	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.80 Call	1,000	227.3019	163.2214	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.80 Put	300	290.3019	371.6214	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.90 Call	1,000	192.4609	136.4262	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.00 Call	29,500	162.9080	114.1175	0.0000	0.0000	1,000	141,250.00	
Dec 2012	ZAUS	9.00 Put	600	425.9080	522.5175	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10 Call	1,540	137.9635	95.9165	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.25 Call	11,250	108.0634	74.7281	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.50 Call	1,300	73.5944	50.2820	0.0000	0.0000	1,000	60,930.00	
Mar 2013	ZAUS	8.00 Put	10,000	74.8519	92.5361	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	95.2926	116.7282	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.75 Put	200	347.0958	411.9355	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.85 Call	200	401.9082	327.1787	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	10,000	314.9131	253.8992	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>
Mar 2013	ZAUS	9.35 Call	200	248.3569	199.2835	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	207.0475	165.7203	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	119.9137	95.6638	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	92.4357	73.7752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	74.7865	59.7662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1614.9302	1470.4111	0.0000	0.0000	0	0.00		
			<u>231,310</u>					<u>2,000.00</u>	<u>202,180.00</u>	<u>3 968 671.00</u>	<u>1 742 4</u>
	Total		591,862					59,950.00	505,948,427.30	35 200 757.00	251 584 4

Grand Total	1,079,265							200,055.00	611 944 374.30	46,416,039	357,499,
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