



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.2055	0.2057	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	0.1402	0.1399	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	0.1584	0.1525	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	0.0066	0.0078	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	0.0736	0.0733	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	0.2398	0.2282	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	52,500	0.0643	0.0653	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	217.0521	228.6302	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.75 Call	25,000	140.2562	151.5812	0.0000	0.0000	0	0.00	
			35,000					0.00	0.00	25,000.00	4,370,000.00
		Total	35,000					0.00	0.00	25,000.00	4,370,000.00
Future											
	Oct 2012	DABF	Future	0	7.1295	7.1172	0.0000	0.0000	19,000	136,149,300.00	
			0					19,000.00	136,149,300.00	46,000.00	329,965,300.00
		Total	0					19,000.00	136,149,300.00	63,000.00	330,793,299.40
Option											
	Nov 2012	DABG	8.70 Call	15,000	180.5471	192.3416	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	12,300	8.7073	8.7076	0.0000	0.0000	0	0.00	
			12,300					0.00	0.00	88,400.00	777,643,520.00
Option											
	Oct 2012	DABH	8.60 Call	10,000	113.5068	124.4720	0.0000	0.0000	0	0.00	
	Oct 2012	DABH	8.70 Call	10,000	39.7361	55.6790	0.0000	0.0000	0	0.00	
	Oct 2012	DABH	8.75 Call	30,000	21.1687	35.5596	0.0000	0.0000	25,000	1,136,000.00	
	Oct 2012	DABH	8.80 Call	10,000	10.7740	21.9150	0.0000	0.0000	0	0.00	
			60,000					25,000.00	1,136,000.00	140,000.00	9,065,999.50
		Total	72,300					25,000.00	1,136,000.00	228,400.00	786,709,519.50
Future											
	Oct 2012	DABI	Future	7,000	7.1239	7.1172	0.0000	0.0000	7,000	50,498,700.00	
			7,000					7,000.00	50,498,700.00	45,000.00	323,378,200.00
Option											
	Oct 2012	DABI	7.11 Call	15,000	34.5732	42.5033	0.0000	0.0000	0	0.00	
			15,000					0.00	0.00	15,000.00	510,000.00
		Total	22,000					7,000.00	50,498,700.00	60,000.00	323,888,200.00
Future											
	Oct 2012	DABJ	Future	3,000	8.9459	8.9231	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	153.5286	176.8588	0.0000	0.0000	0	0.00	

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			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	2.6835	3.3230	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	9.02 Call	8,220	56.7886	64.7923	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	12.6980	15.1025	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	137.7892	150.1124	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	26.1437	30.9178	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	199.2513	215.1025	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	43.6297	49.6663	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	386.8435	404.6680	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Put	6,625	271.7435	283.4680	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	269.3211	285.8193	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	59.7186	65.0959	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	325.2519	340.4956	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	73.8749	78.6098	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	377.6805	391.9444	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	90.2453	94.9778	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	432.8705	447.0606	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

Dec 2012	ZAAD	Future	10,636	8.9755	8.9541	0.0000	0.0000	4,000	35,960,000.00		
Mar 2013	ZAAD	Future	4,458	9.0255	9.0031	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.0687	9.0471	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1153	9.0933	0.0000	0.0000	0	0.00		
			17,255					4,000.00	35,960,000.00	1,571,501.00	10,928,863,701.50
		Total	17,255					4,000.00	35,960,000.00	1,571,701.00	10,928,929,825.50

Future

Dec 2012	ZACA	Future	25	8.9747	8.9613	0.0000	0.0000	0	0.00		
			25					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	73,915	11.3681	11.3387	11.3438	11.2590	370	4,177,061.00		
Mar 2013	ZAEU	Future	11,558	11.5266	11.4957	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6655	11.6348	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8955	11.8632	0.0000	0.0000	0	0.00		
			86,048					370.00	4,177,061.00	2,496,635.00	27,343,462,686.90

Option

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Dec 2012	ZAEU	9.50 Put	5,690	1.9567	2.2118	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	4.1778	4.5645	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	13.4618	14.4623	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	19.2615	20.8648	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	108.7679	117.8424	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	493.5428	474.1290	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	431.4194	413.8657	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	242.4378	231.9009	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	189.2779	182.6753	0.0000	0.0000	0	0.00		
			63,065					0.00	0.00	620,429.00	157,812,099.40
	Total		149,113					370.00	4,177,061.00	3,117,064.00	27,501,274,786.30
Future											
Dec 2012	ZAFR	Future	125	9.3966	9.3667	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5345	9.5033	0.0000	0.0000	0	0.00		
			175					0.00	0.00	362,770.00	3,118,250,620.00
	Total		175					0.00	0.00	362,770.00	3,118,250,620.00
Future											
Dec 2012	ZAGB	Future	14,329	14.0792	14.0700	14.1505	14.0080	1,152	16,227,202.10		
Mar 2013	ZAGB	Future	4,540	14.2550	14.2451	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	60	14.4084	14.3990	0.0000	0.0000	0	0.00		
			18,929					1,152.00	16,227,202.10	2,312,521.00	28,603,782,085.40
Option											
Dec 2012	ZAGB	12.25 Put	11,100	6.6395	7.5692	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	124.2422	134.2024	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	552.9330	555.1643	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	409.7029	413.8338	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	299.0202	305.6774	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	285.6531	299.6292	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	729.6160	734.2094	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	509.0799	513.6217	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	48.3719	50.8968	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	150.6519	159.3776	0.0000	0.0000	0	0.00		
			24,498					0.00	0.00	390,571.00	126,427,485.05
	Total		43,427					1,152.00	16,227,202.10	2,703,092.00	28,730,209,570.45
Future											
Dec 2012	ZAJY	Future	20,211	0.1118	0.1122	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1134	0.1138	0.0000	0.0000	0	0.00		
			22,104					0.00	0.00	174,040.00	1,738,502,864.00
	Total		22,104					0.00	0.00	174,040.00	1,738,502,864.00

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Future											
Dec 2012	ZAUM	Future	1,308	8.7773	8.7838	8.7830	8.7830	5	4,391,500.00		
Mar 2013	ZAUM	Future	10	8.8903	8.8963	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.9892	8.9955	0.0000	0.0000	0	0.00		
			<u>1,323</u>					<u>5.00</u>	<u>4,391,500.00</u>	<u>23,479.00</u>	<u>18,432,061,760.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	53999.1848	55447.1762	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	24569.8204	0.0000	0.0000	0.0000	474	11,478,700.00		
			<u>316</u>					<u>474.00</u>	<u>11,478,700.00</u>	<u>1,056.00</u>	<u>28,612,961.88</u>
	Total		1,639					479.00	15,870,200.00	24,535.00	18,460,674,721.88
Future											
Dec 2012	ZAUS	Future	320,882	8.7773	8.7838	8.8147	8.7325	10,584	93,007,305.20		
Mar 2013	ZAUS	Future	39,508	8.8903	8.8963	8.9153	8.8475	7,491	66,527,909.70		
Jun 2013	ZAUS	Future	14,879	8.9892	8.9955	8.9945	8.9945	500	4,497,250.00		
Dec 2013	ZAUS	Future	542	9.1505	9.1562	0.0000	0.0000	0	0.00		
			<u>375,811</u>					<u>18,575.00</u>	<u>164,032,464.90</u>	<u>31,362,446.00</u>	<u>250,999,228,284.50</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	9.3295	11.3234	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	15.8484	18.9772	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	796.9642	807.1065	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	19.6642	23.3065	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	24.2041	28.4016	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	29.5606	34.3511	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	52.8962	59.6016	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	541.4358	555.2734	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	64.1358	71.4734	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	76.9150	84.8508	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	402.3616	418.2864	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	125.0616	134.4864	0.0000	0.0000	2,500	197,500.00		
Dec 2012	ZAUS	8.60 Call	6,000	342.9410	359.5194	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	290.3170	307.2391	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	239.1931	249.6677	0.0000	0.0000	2,500	465,000.00		
Dec 2012	ZAUS	8.80 Call	1,000	245.6982	261.2239	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	268.3982	277.4239	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	280.5156	289.4431	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	208.6521	223.5958	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	177.1133	191.2897	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	399.8133	407.4897	0.0000	0.0000	100	37,000.00		
Dec 2012	ZAUS	9.10 Call	1,540	150.4015	163.6894	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	127.8647	140.1973	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	118.2489	129.8180	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	80.9593	90.1411	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.00 Put	10,000	69.7815	74.7177	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	89.3197	95.0495	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	208.6518	217.1940	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	330.3943	339.4217	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	427.1902	442.1992	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	369.8781	0.0000	0.0000	0.0000	21,000	8,325,000.00		
Mar 2013	ZAUS	9.10 Call	10,000	336.4009	350.6077	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	266.6040	279.5404	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	223.1265	234.9577	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	153.0192	0.0000	0.0000	0.0000	22,757	3,548,277.60		
Mar 2013	ZAUS	10.20 Call	500	130.8009	139.1813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	101.3547	108.2204	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	82.6155	88.4357	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	479.1846	489.8183	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	625.8824	636.3055	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	553.3960	567.6630	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	426.3386	438.5872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1648.7516	1661.7813	0.0000	0.0000	0	0.00		
			<u>272,636</u>					<u>48,857.00</u>	<u>12,572,777.60</u>	<u>4,042,919.00</u>	<u>1,761,448,316.70</u>
		Total	648,447					67,432.00	176,605,242.50	35,405,365.00	252,760,676,601.20

Grand Total	1,278,205							124,433.00	436,623,705.60	47,236,187	361,057,529,119.34
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