



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.2098	0.1824	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	0.2251	0.2171	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	0.2824	0.2533	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	0.0015	0.0024	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	0.1485	0.1437	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	0.3239	0.2745	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	0.0565	0.0502	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,750					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	5959.7900	5408.0100	0.0000	0.0000	0	0.00		
			10					0.00	0.00	20.00	1 568 000.00
		Total	10					0.00	0.00	20.00	1 568 000.00
Future											
	Dec 2012 CACB	Future	10	7610.1300	6855.6200	0.0000	0.0000	0	0.00		
			10					0.00	0.00	0.00	0.00
		Total	10					0.00	0.00	0.00	0.00
Future											
	Nov 2012 CACC	Future	10	3172.8600	3311.5200	0.0000	0.0000	0	0.00		
			10					0.00	0.00	10.00	415 000.00
		Total	10					0.00	0.00	10.00	415 000.00
Future											
	Dec 2012 CACD	Future	10	4072.2500	4144.7200	0.0000	0.0000	0	0.00		
			10					0.00	0.00	10.00	455 000.00
		Total	10					0.00	0.00	10.00	455 000.00
Option											
	Nov 2012 DABE	8.60 Call	10,000	108.1813	73.5014	0.0000	0.0000	0	0.00		
	Nov 2012 DABE	8.70 Call	10,000	37.3981	26.0731	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	8.65 Put	15,000	44.0150	0.0000	0.0000	0.0000	15,000	975,000.00		
	Nov 2012 DABG	8.70 Call	15,000	67.5429	52.0598	0.0000	0.0000	0	0.00		
			30,000					15,000.00	975,000.00	30 000.00	3 546 499.50
		Total	30,000					15,000.00	975,000.00	30 000.00	3 546 499.50
Option											
	Nov 2012 DABM	9.00 Call	20,000	43.1864	37.0703	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	40 000.00	2 440 000.00
		Total	20,000					0.00	0.00	40 000.00	2 440 000.00
Option											
	Nov 2012 DAUS	8.00 Put	8,440	2.8164	3.8299	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	9.02 Call	8,440	59.1339	51.5197	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	DAUS	8.00 Put	7,530	9.9582	11.3480	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	118.6266	106.7974	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	23.8053	26.2750	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	192.0448	176.8107	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	36.9484	41.3635	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	250.0016	233.7363	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	49.9849	55.4084	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	303.8149	286.8502	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	62.5682	69.0084	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	359.4978	342.1836	0.0000	0.0000	0	0.00		
			87,680					0.00	0.00	8 440.00	802 500.00
	Total		87,680					0.00	0.00	8 440.00	802 500.00
Future											
Dec 2012	ZAAD	Future	9,230	9.0364	8.9875	0.0000	0.0000	710	6,410,590.00		
Mar 2013	ZAAD	Future	4,458	9.0896	9.0412	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	62	9.1352	9.0867	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1818	9.1344	0.0000	0.0000	0	0.00		
			15,900					710.00	6,410,590.00	1 575 413.00	10 964 107 981.70
	Total		15,900					710.00	6,410,590.00	1 575 613.00	10 964 174 105.70
Future											
Dec 2012	ZACA	Future	82	8.7379	8.6951	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8356	8.7927	0.0000	0.0000	0	0.00		
			107					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	73,548	11.3558	11.2788	11.3560	11.3559	500	5,677,960.00		
Mar 2013	ZAEU	Future	11,438	11.5169	11.4406	11.5056	11.5056	140	1,610,784.00		
Jun 2013	ZAEU	Future	140	11.6597	11.5829	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9124	11.8353	0.0000	0.0000	0	0.00		
			85,561					640.00	7,288,744.00	2 508 825.00	27 483 294 148.90
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1574	0.2564	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.7133	1.1111	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	3.9785	5.4406	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.2542	7.1056	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	39.6009	59.3340	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	405.9710	351.8072	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	332.8754	285.2977	0.0000	0.0000	208	60,944.00		
Dec 2012	ZAEU	11.50 Call	100	130.5917	110.5896	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	116.5664	110.6834	0.0000	0.0000	0	0.00		

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			63,065					208.00	60,944.00	620 637.00	157 873 043.40
		Total	148,626					848.00	7,349,688.00	3 129 462.00	27 641 167 192.30
Future											
	Dec 2012	ZAFR	Future	25	9.4086	9.3388	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	100	9.5489	9.4797	0.0000	0.0000	0	0.00	
				125				0.00	0.00	362 970.00	3 120 152 032.50
		Total	125					0.00	0.00	362 970.00	3 120 152 032.50
Future											
	Dec 2012	ZAGB	Future	14,524	14.0869	13.9791	14.0800	14.0500	900	12,659,300.00	
	Mar 2013	ZAGB	Future	5,070	14.2690	14.1620	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	Future	261	14.4296	14.3215	0.0000	0.0000	0	0.00	
				19,855				900.00	12,659,300.00	2 320 600.00	28 717 805 012.30
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	1.2253	2.4151	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	45.9628	85.1764	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	465.9145	409.6392	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	302.8301	266.3917	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	188.8036	169.5438	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	200.3129	262.8283	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	648.6196	612.8657	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	31.6568	40.4967	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	95.8026	131.0477	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	781.2972	875.7708	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	513.6406	502.2945	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	387.2706	381.6133	0.0000	0.0000	0	0.00	
				24,898				0.00	0.00	391 371.00	126 844 685.05
		Total	44,753					900.00	12,659,300.00	2 711 971.00	28 844 649 697.35
Future											
	Dec 2012	ZAJY	Future	22,068	0.1097	0.1093	0.0000	0.0000	43,956	480,017,102.40	
	Mar 2013	ZAJY	Future	1,893	0.1112	0.1109	0.0000	0.0000	0	0.00	
				23,961				43,956.00	480,017,102.40	218 046.00	2 219 078 216.40
		Total	23,961					43,956.00	480,017,102.40	218 046.00	2 219 078 216.40
Future											
	Dec 2012	ZAUM	Future	1,381	8.7513	8.6975	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUM	Future	5	8.8673	8.8138	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	10	8.9693	8.9153	0.0000	0.0000	0	0.00	
				1,396				0.00	0.00	23 918.00	18 819 104 310.00
Option											
	Dec 2012	ZAUM	8.30 Call	158	47724.8306	43215.0352	0.0000	0.0000	0	0.00	

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Dec 2012	ZAUM	8.80 Call	158	15530.1907	13814.5089	0.0000	0.0000	0	0.00		
			316					0.00	0.00	1 056.00	28 612 961.88
		Total	1,712					0.00	0.00	24 974.00	18 847 717 271.88

Future

Dec 2012	ZAUS	Future	320,419	8.7513	8.6975	8.7600	8.6800	39,527	344,927,666.70		
Mar 2013	ZAUS	Future	40,255	8.8673	8.8138	8.8445	8.8150	610	5,394,690.00		
Jun 2013	ZAUS	Future	13,420	8.9693	8.9153	8.9200	8.9200	30	267,600.00		
Dec 2013	ZAUS	Future	542	9.1483	9.0939	0.0000	0.0000	0	0.00		
			374,636					40,167.00	350,589,956.70	31 666 882.00	253 667 495 520.60

Option

Dec 2012	ZAUS	7.80 Put	43,500	2.4891	2.6215	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	4.7244	5.5854	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	757.3628	704.8287	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	6.0628	7.3287	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	7.7487	9.5477	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	9.8613	12.3497	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	21.1232	27.0524	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	479.1083	432.9974	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	27.8083	35.4974	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	36.0094	45.7381	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	322.7419	286.2583	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	71.4419	88.7583	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	256.7832	226.1930	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	105.4832	128.6930	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	199.9557	175.4419	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	173.7211	208.2425	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	155.3019	138.1451	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	204.0019	240.6451	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	216.7210	254.1571	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	122.0871	108.5749	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	95.9811	85.3731	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	344.6811	387.8731	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	75.6263	67.2929	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	59.8309	53.5379	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	53.6318	47.9957	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	32.0577	28.6517	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	46.3389	51.4994	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	60.7478	67.8910	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	161.9037	183.4740	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	277.4604	306.9421	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	350.1052	329.8581	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	295.3514	278.2082	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	9.10 Call	10,000	264.1196	248.7584	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	201.4937	189.7798	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	164.3857	154.6634	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	108.0082	101.1121	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	91.2162	85.1721	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	69.8111	64.8418	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	55.9468	51.4342	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	444.3492	468.0338	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	589.0015	616.3914	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	513.2458	495.0676	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	390.5945	376.1180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1629.1140	1589.7260	0.0000	0.0000	0	0.00		
			<u>273,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4 044 619.00</i>	<i>1 761 657 116.70</i>
	Total		647,672					40,167.00	350,589,956.70	35 711 501.00	255 429 152 637.30

Grand Total	1,169,176							101,581.00	858 001 637.10	47,644,356	365,554,459,373.04
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