



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.2764	0.2744	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	0.1243	0.1306	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	0.0902	0.1535	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	0.0049	0.0806	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	0.0690	0.0739	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
Future	Dec 2012 CABY	Future	13,800	0.3525	0.0300	0.0000	0.0000	13,800	4,269,720.00		
			<u>13,800</u>					<u>13,800.00</u>	<u>4,269,720.00</u>	<u>13,800.00</u>	<u>4,269,720.00</u>
		Total	13,800					13,800.00	4,269,720.00	13,800.00	4,269,720.00
Future	Dec 2012 CABZ	Future	52,500	0.0990	0.0998	0.0000	0.0000	1,000	76,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			52,500					1,000.00	76,000.00	53,500.00	4,519,500.00	
		Total	52,500					1,000.00	76,000.00	53,500.00	4,519,500.00	
Future												
	Nov 2012	DABE	Future	10,000	8.9169	8.6836	0.0000	0.0000	10,000	88,554,000.00		
				10,000					10,000.00	88,554,000.00	10,000.00	88,554,000.00
Option												
	Nov 2012	DABE	8.60 Call	10,000	354.0527	198.1001	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10,000.00	982,000.00
		Total		20,000				10,000.00	88,554,000.00	20,000.00	89,536,000.00	
Future												
	Oct 2012	DABF	Future	3,000	7.2861	7.1420	0.0000	0.0000	0	0.00		
				3,000					0.00	0.00	3,000.00	21,340,800.00
Option												
	Oct 2012	DABF	7.00 Put	3,000	1.6713	13.0367	0.0000	0.0000	0	0.00		
	Oct 2012	DABF	7.11 Put	3,000	6.6404	40.3810	0.0000	0.0000	0	0.00		
	Oct 2012	DABF	7.13 Call	5,000	164.5588	0.0000	0.0000	0.0000	5,000	309,000.00		
				11,000					5,000.00	309,000.00	11,000.00	633,999.60
		Total		14,000				5,000.00	309,000.00	14,000.00	21,974,799.60	
Future												
	Nov 2012	DABG	Future	15,000	8.9233	8.6890	0.0000	0.0000	15,000	132,888,000.00		
				15,000					15,000.00	132,888,000.00	15,000.00	132,888,000.00
Option												
	Nov 2012	DABG	8.70 Call	15,000	294.6780	163.5307	0.0000	0.0000	0	0.00		
				15,000					0.00	0.00	15,000.00	1,732,500.00
		Total		30,000				15,000.00	132,888,000.00	30,000.00	134,620,500.00	
Future												
	Oct 2012	DABH	Future	40,000	8.8900	8.6603	0.0000	0.0000	40,000	353,156,000.00		
				40,000					40,000.00	353,156,000.00	40,000.00	353,156,000.00
Option												
	Oct 2012	DABH	8.60 Call	10,000	296.2639	111.6533	0.0000	0.0000	0	0.00		
	Oct 2012	DABH	8.70 Call	10,000	206.2568	61.3920	0.0000	0.0000	0	0.00		
	Oct 2012	DABH	8.75 Call	20,000	165.0943	45.3795	0.0000	0.0000	0	0.00		
				40,000					0.00	0.00	40,000.00	2,760,000.00
		Total		80,000				40,000.00	353,156,000.00	80,000.00	355,916,000.00	
Future												
	Oct 2012	DABI	Future	23,000	7.2871	7.1430	0.0000	0.0000	23,000	166,034,500.00		
				23,000					23,000.00	166,034,500.00	23,000.00	166,034,500.00
Option												

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Oct 2012	DABI	7.11 Call	15,000	186.3376	77.5246	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	15,000.00	510,000.00
		Total	38,000					23,000.00	166,034,500.00	38,000.00	166,544,500.00
Option											
Oct 2012	DABJ	9.09 Put	3,000	68.7787	0.0000	0.0000	0.0000	3,000	303,000.00		
			3,000					3,000.00	303,000.00	3,000.00	303,000.00
		Total	3,000					3,000.00	303,000.00	3,000.00	303,000.00
Option											
Oct 2012	DAEU	11.08 Put	3,000	0.0376	8.3375	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	3,000.00	259,999.80
		Total	3,000					0.00	0.00	3,000.00	259,999.80
Future											
Oct 2012	DAUD	Future	3,000	9.0695	8.8671	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	7,000.00	60,322,400.00
Option											
Oct 2012	DAUD	8.58 Call	3,000	489.5000	288.0131	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	10,000.00	553,999.90
		Total	6,000					0.00	0.00	17,000.00	60,876,399.90
Option											
Oct 2012	DAUS	7.85 Put	8,220	0.5600	1.9893	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	259.2537	132.8709	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	3.4454	7.5609	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	348.3588	223.6208	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	9.1912	17.3345	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	415.2995	288.7869	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	19.1566	31.0923	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	495.0364	361.8423	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	30.7905	43.8563	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	559.7805	419.2823	0.0000	0.0000	0	0.00		
			74,120					0.00	0.00	8,440.00	66,250.00
		Total	74,120					0.00	0.00	8,440.00	66,250.00
Future											
Dec 2012	ZAAD	Future	12,066	9.1036	8.8979	9.1685	9.0975	410	3,740,045.00		
Mar 2013	ZAAD	Future	4,458	9.1552	8.9447	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.2038	8.9879	9.1615	9.1615	11	100,776.50		
Sep 2013	ZAAD	Future	2,150	9.2597	9.0366	0.0000	0.0000	0	0.00		
			18,685					421.00	3,840,821.50	1,564,934.00	10,869,617,228.90
		Total	18,685					421.00	3,840,821.50	1,565,134.00	10,869,683,352.90

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Dec 2012	ZACA	Future	25	9.1757	8.9413	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	74,463	11.6404	11.4124	11.7272	11.5172	785	9,135,352.30		
Mar 2013	ZAEU	Future	11,558	11.8029	11.5671	11.7818	11.6892	1,742	20,362,695.00		
Jun 2013	ZAEU	Future	140	11.9511	11.7071	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.1925	11.9356	0.0000	0.0000	0	0.00		
			86,596					2,527.00	29,498,047.30	2,483,490.00	27,193,717,690.30
Option											
Dec 2012	ZAEU	9.50 Put	5,690	1.3202	1.9017	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	2.5189	3.7335	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	6.1280	9.9847	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	7.5524	13.5405	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	36.5422	71.7521	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	682.5240	497.3266	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	599.4812	428.3678	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	341.2714	220.9668	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	227.8387	0.0000	0.0000	0.0000	27,600	4,269,998.76		
			63,065					27,600.00	4,269,998.76	620,429.00	157,812,099.40
		Total	149,661					30,127.00	33,768,046.06	3,103,919.00	27,351,529,789.70
Future											
Dec 2012	ZAFR	Future	125	9.6168	9.4179	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7580	9.5533	0.0000	0.0000	0	0.00		
			175					0.00	0.00	362,720.00	3,117,771,557.50
		Total	175					0.00	0.00	362,720.00	3,117,771,557.50
Future											
Dec 2012	ZAGB	Future	8,359	14.3757	14.1416	14.5600	14.2510	1,082	15,586,525.20		
Mar 2013	ZAGB	Future	4,540	14.5581	14.3154	14.5800	14.5800	25	364,500.00		
Jun 2013	ZAGB	Future	60	14.7237	14.4716	0.0000	0.0000	0	0.00		
			12,959					1,107.00	15,951,025.20	2,303,900.00	28,482,202,028.70
Option											
Dec 2012	ZAGB	12.25 Put	11,100	4.2919	6.0676	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	62.5040	105.2253	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	764.3893	591.5221	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	587.0310	440.1296	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	439.4034	320.5208	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	188.7939	254.7208	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	912.8214	753.2100	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	14.40 Call	200	642.5886	519.1179	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	36.2776	0.0000	0.0000	0.0000	1,398	37,508.34		
Jun 2013	ZAGB	13.00 Put	699	114.7665	0.0000	0.0000	0.0000	699	116,173.80		
			<u>24,498</u>					<u>2,097.00</u>	<u>153,682.14</u>	<u>390,571.00</u>	<u>126,427,485.05</u>
	Total		37,457					3,204.00	16,104,707.34	2,694,471.00	28,608,629,513.75
Future											
Dec 2012	ZAJY	Future	20,211	0.1148	0.1111	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	75	0.1164	0.1126	0.0000	0.0000	0	0.00		
			<u>20,286</u>					<u>0.00</u>	<u>0.00</u>	<u>170,429.00</u>	<u>1,697,674,384.00</u>
	Total		20,286					0.00	0.00	170,429.00	1,697,674,384.00
Future											
Dec 2012	ZAUM	Future	1,333	8.9701	8.7370	9.0600	8.8850	11	9,882,500.00		
Mar 2013	ZAUM	Future	10	9.0859	8.8469	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	9.1910	8.9459	0.0000	0.0000	0	0.00		
			<u>1,348</u>					<u>11.00</u>	<u>9,882,500.00</u>	<u>23,440.00</u>	<u>18,397,846,200.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	70188.0084	50862.0082	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17,134,261.88</u>
	Total		1,506					11.00	9,882,500.00	24,022.00	18,414,980,461.88
Future											
Dec 2012	ZAUS	Future	325,850	8.9701	8.7370	9.0783	8.8617	34,499	309,602,343.50		
Mar 2013	ZAUS	Future	34,906	9.0859	8.8469	9.1652	8.9777	976	8,880,588.80		
Jun 2013	ZAUS	Future	12,466	9.1910	8.9459	9.2610	9.0917	3,819	35,127,050.30		
Dec 2013	ZAUS	Future	542	9.3596	9.1057	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	0	9.5100	9.2618	0.0000	0.0000	100	865,800.00		
			<u>373,764</u>					<u>39,394.00</u>	<u>354,475,782.60</u>	<u>31,271,480.00</u>	<u>250,196,134,094.70</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	5.2949	11.1006	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	8.2368	18.8172	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	979.6483	760.2339	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	9.5483	23.2339	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	11.0756	28.4577	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	13.6272	34.5833	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	25.6442	60.8004	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	702.1216	510.1872	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	32.0216	73.1872	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	34.8808	78.5856	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	39.5211	87.1728	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	539.8212	376.1848	573.7600	573.7600	15	8,606.40		
Dec 2012	ZAUS	8.50 Put	6,000	69.7212	139.1848	0.0000	0.0000	2,500	194,000.00		

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Dec 2012	ZAUS	8.60 Call	6,000	467.1860	319.4327	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	400.8910	269.4544	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	150.1041	259.9202	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	341.1788	227.3019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	171.0788	290.3019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	288.0897	192.4609	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	243.5727	162.9080	0.0000	0.0000	6,000	1,596,999.60		
Dec 2012	ZAUS	9.00 Put	600	273.4727	425.9080	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	207.2349	137.9635	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	176.3213	0.0000	0.0000	0.0000	1,000	193,000.00		
Dec 2012	ZAUS	9.25 Call	9,250	162.6839	108.0634	0.0000	0.0000	2,000	226,000.00		
Dec 2012	ZAUS	9.50 Call	1,300	109.9903	73.5944	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	54.3898	74.8519	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	66.3883	95.2926	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	249.7398	347.0958	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	534.0903	401.9082	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	423.7849	314.9131	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	337.4781	248.3569	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	282.4178	207.0475	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	165.3191	119.9137	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	127.2560	92.4357	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	103.5507	74.7865	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1816.3952	1614.9302	0.0000	0.0000	0	0.00		
			<u>226,860</u>					<u>11,515.00</u>	<u>2,218,606.00</u>	<u>3,980,186.00</u>	<u>1,745,042,389.28</u>
	Total		600,624					50,909.00	356,694,388.60	35,251,666.00	251,941,176,483.98
Grand Total			1,224,889				195,472.00	1,165,880,683.50	46,611,511	358,665,515,706.91	