



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.2303	0.2764	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	0.1281	0.1243	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	0.1413	0.0902	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	0.0059	0.0049	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	0.0751	0.0690	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	0.2527	0.3525	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<u>0.00</u>	<u>0.00</u>	<u>13,800.00</u>	<u>4,269,720.00</u>
		Total	13,800					0.00	0.00	13,800.00	4,269,720.00
Future											
	Dec 2012 CABZ	Future	52,500	0.0713	0.0990	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	53,500.00	4,519,500.00
		Total	52,500					0.00	0.00	53,500.00	4,519,500.00
Future											
	Nov 2012	DABE	Future	0	8.8064	8.9169	0.0000	0.0000	10,000	87,936,000.00	
				0					10,000.00	87,936,000.00	20,000.00
Option											
	Nov 2012	DABE	8.60 Call	10,000	271.2749	354.0527	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.75 Call	25,000	181.8393	0.0000	0.0000	0.0000	25,000	4,370,000.00	
				35,000					25,000.00	4,370,000.00	35,000.00
		Total	35,000						35,000.00	92,306,000.00	55,000.00
Future											
	Oct 2012	DABF	Future	3,000	7.1848	7.2861	0.0000	0.0000	16,000	115,496,000.00	
				3,000					16,000.00	115,496,000.00	19,000.00
Option											
	Oct 2012	DABF	7.00 Put	3,000	3.3244	1.6713	0.0000	0.0000	0	0.00	
	Oct 2012	DABF	7.11 Put	3,000	15.9938	6.6404	0.0000	0.0000	0	0.00	
	Oct 2012	DABF	7.13 Call	5,000	75.5689	164.5588	0.0000	0.0000	0	0.00	
				11,000					0.00	0.00	11,000.00
		Total	14,000						16,000.00	115,496,000.00	30,000.00
Future											
	Nov 2012	DABG	Future	0	8.8127	8.9233	0.0000	0.0000	15,000	131,959,500.00	
				0					15,000.00	131,959,500.00	30,000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	224.6042	294.6780	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		Total	15,000						15,000.00	131,959,500.00	45,000.00
Future											
	Oct 2012	DABH	Future	12,300	8.7796	8.8900	0.0000	0.0000	48,400	424,487,520.00	
				12,300					48,400.00	424,487,520.00	88,400.00
Option											
	Oct 2012	DABH	8.60 Call	10,000	193.8754	296.2639	0.0000	0.0000	0	0.00	
	Oct 2012	DABH	8.70 Call	10,000	115.0879	206.2568	0.0000	0.0000	0	0.00	
	Oct 2012	DABH	8.75 Call	20,000	82.5836	165.0943	0.0000	0.0000	40,000	3,205,000.00	
	Oct 2012	DABH	8.80 Call	10,000	55.7743	0.0000	0.0000	0.0000	20,000	1,255,000.00	
				50,000					60,000.00	4,460,000.00	100,000.00
		Total	62,300						108,400.00	428,947,520.00	188,400.00
Future											
	Oct 2012	DABI	Future	23,000	7.1848	7.2871	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			23,000					0.00	0.00	23,000.00	166,034,500.00
Option											
	Oct 2012	DABI	7.11 Call	15,000	97.9184	186.3376	0.0000	0.0000	0	0.00	
			15,000					0.00	0.00	15,000.00	510,000.00
		Total	38,000					0.00	0.00	38,000.00	166,544,500.00
Future											
	Oct 2012	DABJ	Future	3,000	8.9577	9.0716	0.0000	0.0000	3,000	26,784,300.00	
			3,000					3,000.00	26,784,300.00	3,000.00	26,784,300.00
Option											
	Oct 2012	DABJ	9.09 Put	3,000	149.1622	68.7787	0.0000	0.0000	0	0.00	
			3,000					0.00	0.00	3,000.00	303,000.00
		Total	6,000					3,000.00	26,784,300.00	6,000.00	27,087,300.00
Option											
	Oct 2012	DAEU	11.08 Put	3,000	0.8747	0.0376	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
Option											
	Oct 2012	DAUS	7.85 Put	8,220	1.0691	0.5600	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	8.72 Call	8,220	189.8759	259.2537	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	7.85 Put	8,440	4.3896	3.4454	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.72 Call	8,440	284.1523	348.3588	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	7.85 Put	7,530	12.0247	9.1912	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.72 Call	7,530	354.1897	415.2995	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	7.85 Put	6,625	26.0013	19.1566	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	435.7462	495.0364	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	7.85 Put	6,245	39.2697	30.7905	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.72 Call	6,245	500.1354	559.7805	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	10,660	8.9900	9.1036	9.0440	9.0440	2,465	22,378,535.00	
	Mar 2013	ZAAD	Future	4,458	9.0422	9.1552	0.0000	0.0000	0	0.00	
	Jun 2013	ZAAD	Future	11	9.0879	9.2038	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,150	9.1390	9.2597	0.0000	0.0000	0	0.00	
			17,279					2,465.00	22,378,535.00	1,567,399.00	10,891,995,763.90
		Total	17,279					2,465.00	22,378,535.00	1,567,599.00	10,892,061,887.90
Future											
	Dec 2012	ZACA	Future	25	9.0464	9.1757	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	74,453	11.4321	11.6404	11.5615	11.4362	4,285	49,157,339.00		
Mar 2013	ZAEU	Future	11,558	11.5925	11.8029	11.7900	11.6618	55	642,995.00		
Jun 2013	ZAEU	Future	140	11.7351	11.9511	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9667	12.1925	0.0000	0.0000	0	0.00		
			86,586					4,340.00	49,800,334.00	2,487,830.00	27,243,518,024.30
Option											
Dec 2012	ZAEU	9.50 Put	5,690	2.5563	1.3202	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	4.6438	2.5189	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	10.7556	6.1280	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	15.7348	7.5524	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	91.4513	36.5422	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	538.3370	682.5240	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	472.3091	599.4812	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	267.7827	341.2714	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	211.9064	227.8387	0.0000	0.0000	0	0.00		
			63,065					0.00	0.00	620,429.00	157,812,099.40
	Total		149,651					4,340.00	49,800,334.00	3,108,259.00	27,401,330,123.70
Future											
Dec 2012	ZAFR	Future	125	9.4454	9.6168	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5852	9.7580	9.7175	9.7175	25	242,937.50		
			175					25.00	242,937.50	362,745.00	3,118,014,495.00
	Total		175					25.00	242,937.50	362,745.00	3,118,014,495.00
Future											
Dec 2012	ZAGB	Future	10,382	14.1703	14.3757	14.2890	14.1440	3,105	44,078,625.50		
Mar 2013	ZAGB	Future	4,540	14.3501	14.5581	0.0000	0.0000	50	725,187.50		
Jun 2013	ZAGB	Future	60	14.5088	14.7237	0.0000	0.0000	0	0.00		
			14,982					3,155.00	44,803,813.00	2,307,055.00	28,527,005,841.70
Option											
Dec 2012	ZAGB	12.25 Put	11,100	7.4414	4.2919	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	117.8291	62.5040	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	633.8806	764.3893	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	482.6772	587.0310	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	361.0560	439.4034	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	276.2367	188.7939	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	810.1824	912.8214	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	573.5833	642.5886	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	48.5926	36.2776	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAGB	13.00 Put	699	152.4541	114.7665	0.0000	0.0000	0	0.00		
			24,498					0.00	0.00	390,571.00	126,427,485.05
		Total	39,480					3,155.00	44,803,813.00	2,697,626.00	28,653,433,326.75
Future											
Dec 2012	ZAJY	Future	20,211	0.1133	0.1148	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	100	0.1149	0.1164	0.1155	0.1155	25	288,750.00		
			20,311					25.00	288,750.00	170,454.00	1,697,963,134.00
		Total	20,311					25.00	288,750.00	170,454.00	1,697,963,134.00
Future											
Dec 2012	ZAUM	Future	1,330	8.8590	8.9701	8.8750	8.8250	7	6,204,560.00		
Mar 2013	ZAUM	Future	10	8.9740	9.0859	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	9.0757	9.1910	0.0000	0.0000	0	0.00		
			1,345					7.00	6,204,560.00	23,447.00	18,404,050,760.00
Option											
Dec 2012	ZAUM	8.30 Call	158	60594.5399	70188.0084	0.0000	0.0000	0	0.00		
			158					0.00	0.00	582.00	17,134,261.88
		Total	1,503					7.00	6,204,560.00	24,029.00	18,421,185,021.88
Future											
Dec 2012	ZAUS	Future	327,493	8.8590	8.9701	8.9825	8.8200	29,073	258,500,157.50		
Mar 2013	ZAUS	Future	35,687	8.9740	9.0859	9.0824	8.9400	1,802	16,215,738.60		
Jun 2013	ZAUS	Future	13,466	9.0757	9.1910	0.0000	0.0000	1,000	9,102,000.00		
Dec 2013	ZAUS	Future	542	9.2393	9.3596	0.0000	0.0000	0	0.00		
			377,188					31,875.00	283,817,896.10	31,303,355.00	250,479,951,990.80
Option											
Dec 2012	ZAUS	7.80 Put	43,500	7.1386	5.2949	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	10.4831	8.2368	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	872.2278	979.6483	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	13.2278	9.5483	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	16.5491	11.0756	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	20.5325	13.6272	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	38.5344	25.6442	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	606.5277	702.1216	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	47.5277	32.0216	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	0	51.5122	34.8808	0.0000	0.0000	200	12,000.00		
Dec 2012	ZAUS	8.35 Put	600	57.9217	39.5211	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	457.2891	539.8212	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	6,000	98.2891	69.7212	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	392.3946	467.1860	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	334.2852	400.8910	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	198.7646	150.1041	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	ZAUS	8.80 Call	1,000	282.9017	341.1788	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	223.9017	171.0788	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	234.4139	0.0000	0.0000	0.0000	200	54,000.00		
Dec 2012	ZAUS	8.90 Call	1,000	239.6307	288.0897	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	203.9981	243.5727	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	344.9981	273.4727	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	173.7035	207.2349	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	148.0595	176.3213	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	136.7786	162.6839	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	93.7461	109.9903	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	65.8239	54.3898	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	82.2537	66.3883	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	190.4685	0.0000	0.0000	0.0000	3,376	603,999.82		
Mar 2013	ZAUS	8.75 Put	200	304.2822	249.7398	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	481.5523	534.0903	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	382.5062	423.7849	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	305.2198	337.4781	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	256.4235	282.4178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	151.5924	165.3191	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	117.5494	127.2560	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	95.9500	103.5507	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	465.3852	0.0000	0.0000	0.0000	750	342,000.00		
Dec 2013	ZAUS	9.00 Put	750	605.1096	542.9485	0.0000	0.0000	750	444,000.00		
Dec 2013	ZAUS	9.69 Call	750	608.8979	0.0000	0.0000	0.0000	1,500	912,000.00		
Dec 2013	ZAUS	10.27 Call	750	471.2608	0.0000	0.0000	0.0000	1,500	702,750.00		
Dec 2014	ZAUS	8.00 Call	200	1731.3675	1816.3952	0.0000	0.0000	0	0.00		
			<u>233,236</u>					<u>8,276.00</u>	<u>3,070,749.82</u>	<u>3,988,462.00</u>	<u>1,748,113,139.10</u>
	Total		610,424					40,151.00	286,888,645.92	35,291,817.00	252,228,065,129.90

Grand Total	1,214,618	227,568.00	1,206,100,895.42	46,836,079	359,871,376,602.33
--------------------	------------------	-------------------	-------------------------	-------------------	---------------------------
