



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.2550	0.1808	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	0.1420	0.1544	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	0.1420	0.1684	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	0.0034	0.0091	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	0.0873	0.0803	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	0.2962	0.2169	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	0.0737	0.0579	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	273.4475	160.6217	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	204.9981	0.0000	0.0000	0.0000	10,000	1,776,000.00	
			20,000						10,000.00	1,776,000.00	10,000.00
		Total	20,000						10,000.00	1,776,000.00	10,000.00
Option											
	Nov 2012	DABG	8.70 Call	15,000	222.9432	133.4417	0.0000	0.0000	0	0.00	
			15,000						0.00	0.00	15,000.00
		Total	15,000						0.00	0.00	15,000.00
Future											
	Oct 2012	DABJ	Future	0	9.0173	8.8270	0.0000	0.0000	3,000	27,051,900.00	
			0						3,000.00	27,051,900.00	6,000.00
		Total	0						3,000.00	27,051,900.00	9,000.00
Future											
	Oct 2012	DABK	Future	11,000	8.8137	8.6500	0.0000	0.0000	11,000	97,915,400.00	
			11,000						11,000.00	97,915,400.00	11,000.00
		Total	11,000								97,915,400.00
Option											
	Oct 2012	DABK	8.85 Call	30,000	51.8485	0.0000	0.0000	0.0000	30,000	1,755,999.00	
			30,000						30,000.00	1,755,999.00	30,000.00
		Total	41,000						41,000.00	99,671,399.00	41,000.00
Option											
	Oct 2012	DAUS	8.00 Put	8,220	0.9030	3.1762	0.0000	0.0000	0	0.00	
	Oct 2012	DAUS	9.02 Call	8,220	62.7228	36.0835	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	5.7888	16.1169	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	156.8443	107.6923	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	14.7408	31.5815	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	223.4608	165.4101	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	29.2021	50.9208	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Call	6,625	432.8007	336.8936	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.72 Put	6,625	210.3007	305.0936	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	297.6656	231.9239	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	43.4360	68.2114	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	356.9306	285.8196	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	56.8221	83.7906	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	412.4276	336.8028	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	71.9896	99.3459	0.0000	0.0000	0	0.00	

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Apr 2013	DAUS	9.02 Call	7,500	470.8228	391.1548	0.0000	0.0000	0	0.00		
			<u>117,370</u>					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	10,685	9.0423	8.8572	0.0000	0.0000	2,000	18,001,500.00		
Mar 2013	ZAAD	Future	4,458	9.0945	8.9074	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11	9.1394	8.9515	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1892	8.9981	0.0000	0.0000	0	0.00		
			<u>17,304</u>					2,000.00	18,001,500.00	1,573,552.00	10,947,317,170.00
		Total	17,304					2,000.00	18,001,500.00	1,573,752.00	10,947,383,294.00
Future											
Dec 2012	ZACA	Future	25	9.0466	8.8724	0.0000	0.0000	0	0.00		
			<u>25</u>					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	74,024	11.4980	11.2785	11.5305	11.4310	127	1,453,776.50		
Mar 2013	ZAEU	Future	11,533	11.6600	11.4361	0.0000	0.0000	25	290,000.00		
Jun 2013	ZAEU	Future	140	11.8007	11.5743	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.0331	11.8028	0.0000	0.0000	0	0.00		
			<u>86,132</u>					152.00	1,743,776.50	2,496,868.00	27,346,122,679.20
Option											
Dec 2012	ZAEU	9.50 Put	5,690	1.0120	3.0643	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	2.3399	5.8168	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	7.1606	17.9420	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	9.7049	25.1176	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	56.0301	134.6130	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	565.6096	431.9496	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	493.4126	374.1809	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	269.4731	204.9595	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	194.1612	172.0657	0.0000	0.0000	0	0.00		
			<u>63,065</u>					0.00	0.00	620,429.00	157,812,099.40
		Total	149,197					152.00	1,743,776.50	3,117,297.00	27,503,934,778.60
Future											
Dec 2012	ZAFR	Future	125	9.5188	9.3338	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.6593	9.4706	0.0000	0.0000	0	0.00		
			<u>225</u>					0.00	0.00	362,820.00	3,118,727,120.00
		Total	225					0.00	0.00	362,820.00	3,118,727,120.00
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAGB	Future	14,179	14.2606	13.9789	14.2614	14.1350	402	5,709,090.00		
Mar 2013	ZAGB	Future	5,190	14.4417	14.1546	14.4490	14.4490	650	9,391,850.00		
Jun 2013	ZAGB	Future	60	14.5978	14.3073	0.0000	0.0000	0	0.00		
			<u>19,429</u>					<u>1,052.00</u>	<u>15,100,940.00</u>	<u>2,313,586.00</u>	<u>28,619,064,485.40</u>
Option											
Dec 2012	ZAGB	12.25 Put	11,100	3.9328	7.7811	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	68.3549	148.7067	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	663.9289	482.9934	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	496.1144	350.1200	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	359.9593	254.9053	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	202.5688	316.8016	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	817.2295	665.1808	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	14.40 Call	200	563.4513	458.1978	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	37.5320	52.2754	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	116.6154	166.1991	0.0000	0.0000	0	0.00		
			<u>24,498</u>					<u>0.00</u>	<u>0.00</u>	<u>390,571.00</u>	<u>126,427,485.05</u>
	Total		43,927					1,052.00	15,100,940.00	2,704,157.00	28,745,491,970.45
Future											
Dec 2012	ZAJY	Future	20,211	0.1129	0.1110	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1145	0.1125	0.0000	0.0000	0	0.00		
			<u>22,079</u>					<u>0.00</u>	<u>0.00</u>	<u>174,065.00</u>	<u>1,738,784,614.00</u>
	Total		22,079					0.00	0.00	174,065.00	1,738,784,614.00
Future											
Dec 2012	ZAUM	Future	1,253	8.8835	8.6944	8.9020	8.8320	62	54,804,000.00		
Mar 2013	ZAUM	Future	10	8.9995	8.8068	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	9.1001	8.9054	0.0000	0.0000	0	0.00		
			<u>1,268</u>					<u>62.00</u>	<u>54,804,000.00</u>	<u>23,543.00</u>	<u>18,488,601,760.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	62198.8487	47122.1465	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	28342.6582	20325.2739	0.0000	0.0000	0	0.00		
			<u>316</u>					<u>0.00</u>	<u>0.00</u>	<u>1,056.00</u>	<u>28,612,961.88</u>
	Total		1,584					62.00	54,804,000.00	24,599.00	18,517,214,721.88
Future											
Dec 2012	ZAUS	Future	321,289	8.8835	8.6944	8.9125	8.8035	22,421	197,966,170.10		
Mar 2013	ZAUS	Future	38,491	8.9995	8.8068	9.0000	8.9297	314	2,817,554.20		
Jun 2013	ZAUS	Future	14,279	9.1001	8.9054	9.1000	9.1000	100	910,000.00		
Dec 2013	ZAUS	Future	542	9.2653	9.0667	0.0000	0.0000	0	0.00		
			<u>374,601</u>					<u>22,835.00</u>	<u>201,693,724.30</u>	<u>31,414,108.00</u>	<u>251,453,514,529.10</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	5.5227	10.7103	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	7.95 Put	15,000	8.8682	19.6853	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	893.8861	718.7569	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	10.3861	24.3569	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	12.9924	29.8892	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	16.1431	36.3855	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	30.9370	64.3233	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	622.1698	471.9863	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	38.6698	77.5863	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	47.7277	92.5496	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	467.3019	342.4299	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	83.8019	148.0299	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	399.4905	288.3362	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	338.5872	241.1773	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	177.2540	277.0367	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	284.6525	203.2527	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	201.1525	308.8527	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	200	211.1912	321.9932	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	237.5247	171.1786	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	200.3554	144.2105	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	316.8554	449.8105	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	168.9330	121.6355	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	142.5174	103.0759	0.0000	0.0000	1,000	117,000.00		
Dec 2012	ZAUS	9.25 Call	9,250	130.9624	95.1266	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	87.2797	64.6533	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	53.0418	79.4968	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	65.1968	100.7764	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	162.6018	234.6011	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	268.1677	364.3952	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	469.1864	381.1261	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	404.6757	328.8427	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	367.2758	298.3852	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	289.2850	235.5823	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	240.5321	196.7207	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	162.9848	134.4087	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	138.5196	114.9163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	106.2998	89.2120	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	86.2892	72.4407	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	424.4769	515.2979	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	561.4345	667.3981	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	588.9228	520.5995	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	452.1617	400.8191	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1737.7664	1592.6943	0.0000	0.0000	0	0.00		
			<u>272,636</u>					<u>1,000.00</u>	<u>117,000.00</u>	<u>4,043,919.00</u>	<u>1,761,565,316.70</u>

<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>
		Total	647,237				23,835.00	201,810,724.30	35,458,027.00	253,215,079,845.80

Grand Total		1,203,298					81,101.00	419,960,239.80	47,208,637	361,832,063,595.04
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