



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.2106	0.1894	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	0.2096	0.2005	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	0.2539	0.2415	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	0.0033	0.0053	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	0.1358	0.1290	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	0.2795	0.2568	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	0.0576	0.0525	0.0000	0.0000	0	0.00		

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			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	6313.9900	6069.4900	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	7938.0600	7286.6600	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	3556.2000	3844.0900	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	4309.5000	4425.2500	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	122.8193	101.1618	0.0000	0.0000	0	0.00		
	Nov 2012 DABE	8.70 Call	10,000	56.3343	51.7625	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	8.70 Call	15,000	83.1499	75.2611	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	30 000.00	3 546 499.50
		Total	15,000					0.00	0.00	30 000.00	3 546 499.50
Option											
	Nov 2012 DABM	8.75 Call	0	120.5552	110.7388	0.0000	0.0000	10,000	1,147,000.00		
	Nov 2012 DABM	9.00 Call	20,000	51.4268	50.0490	0.0000	0.0000	20,000	1,020,000.00		
			20,000					30,000.00	2,167,000.00	40 000.00	2 635 000.00
		Total	20,000					30,000.00	2,167,000.00	40 000.00	2 635 000.00
Future											
	Oct 2012 DABN	Future	2,000	8.9975	8.9637	0.0000	0.0000	3,000	27,022,500.00		
			2,000					3,000.00	27,022,500.00	7 500.00	67 636 350.00

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Option											
Oct 2012	DABN	8.95 Call	3,000	63.3903	0.0000	0.0000	0.0000	3,000	144,999.90		
Oct 2012	DABN	9.08 Put	4,500	91.9715	131.9519	0.0000	0.0000	0	0.00		
			<u>7,500</u>					<u>3,000.00</u>	<u>144,999.90</u>	<u>7 500.00</u>	<u>452 999.70</u>
		Total	9,500					6,000.00	27,167,499.90	15 000.00	68 089 349.70
Option											
Oct 2012	DAUS	8.00 Put	8,220	0.0072	0.0369	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	9.02 Call	8,220	0.7868	2.5962	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	3.6592	4.9369	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	67.6656	65.0332	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	10.5292	13.9245	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	128.0977	121.9877	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	24.7380	29.9974	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	202.5602	194.1638	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	38.2345	45.2815	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	261.2155	250.9061	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	51.4556	58.7953	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	315.6046	303.8157	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	64.1150	72.9304	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	372.0059	359.2850	0.0000	0.0000	0	0.00		
			<u>104,120</u>					<u>0.00</u>	<u>0.00</u>	<u>8 440.00</u>	<u>802 500.00</u>
		Total	104,120					0.00	0.00	8 440.00	802 500.00
Future											
Dec 2012	ZAAD	Future	10,529	9.0223	8.9879	9.0175	9.0087	2	18,026.20		
Mar 2013	ZAAD	Future	4,458	9.0767	9.0413	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	12	9.1232	9.0877	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.1719	9.1371	0.0000	0.0000	0	0.00		
			<u>17,149</u>					<u>2.00</u>	<u>18,026.20</u>	<u>1 574 064.00</u>	<u>10 951 944 645.70</u>
		Total	17,149					2.00	18,026.20	1 574 264.00	10 952 010 769.70
Future											
Dec 2012	ZACA	Future	82	8.7409	8.7194	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8382	8.8154	0.0000	0.0000	0	0.00		
			<u>107</u>					<u>0.00</u>	<u>0.00</u>	<u>21 342.00</u>	<u>152 373 555.20</u>
		Total	107					0.00	0.00	21 342.00	152 373 555.20
Future											
Dec 2012	ZAEU	Future	73,548	11.2991	11.2637	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	11,578	11.4608	11.4239	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6044	11.5668	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8569	11.8183	0.0000	0.0000	0	0.00		

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			85,701					0.00	0.00	2 507 746.00	27 471 034 383.90
Option											
	Dec 2012	ZAEU	9.50 Put	5,690	0.3359	1.4331	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	1.3701	3.1628	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	6.6342	10.6771	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.40 Put	750	8.8564	14.7612	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.95 Put	100	63.8004	92.6925	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.00 Call	13,900	376.8053	371.9993	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.10 Call	750	310.4495	308.4229	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.50 Call	100	129.6233	136.7072	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	122.0125	127.9559	0.0000	0.0000	0	0.00	
			63,065					0.00	0.00	620 429.00	157 812 099.40
	Total		148,766					0.00	0.00	3 128 175.00	27 628 846 483.30
Future											
	Dec 2012	ZAFR	Future	25	9.3484	9.3157	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	100	9.4885	9.4542	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	14,291	14.0389	14.0116	14.0805	14.0090	1,140	16,019,453.00	
	Mar 2013	ZAGB	Future	5,070	14.2217	14.1924	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	Future	261	14.3825	14.3529	0.0000	0.0000	0	0.00	
			19,622					1,140.00	16,019,453.00	2 318 968.00	28 694 887 426.30
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	2.0236	2.5537	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	69.1412	82.8477	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	449.2693	439.4514	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	299.1450	294.9506	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	195.8155	195.3071	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	238.4629	249.6323	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	645.9896	630.3571	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	38.4006	37.7046	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	119.4132	119.4098	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	840.2259	852.7049	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	526.2421	510.4135	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	400.7597	388.9922	0.0000	0.0000	0	0.00	
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		44,520					1,140.00	16,019,453.00	2 710 339.00	28 821 732 111.35
Future											
	Dec 2012	ZAJY	Future	20,211	0.1098	0.1094	0.0000	0.0000	0	0.00	

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Mar 2013	ZAJY	Future	1,893	0.1114	0.1110	0.0000	0.0000	0	0.00		
			<u>22,104</u>					0.00	0.00	174 090.00	1 739 061 114.00
		Total	22,104					0.00	0.00	174 090.00	1 739 061 114.00
Future											
Dec 2012	ZAUM	Future	1,381	8.7520	8.7076	8.7670	8.7575	25	21,898,500.00		
Mar 2013	ZAUM	Future	5	8.8685	8.8228	8.8795	8.8795	5	4,439,750.00		
Jun 2013	ZAUM	Future	10	8.9712	8.9255	0.0000	0.0000	0	0.00		
			<u>1,396</u>					30.00	26,338,250.00	23 918.00	18 819 104 310.00
Option											
Dec 2012	ZAUM	8.30 Call	158	48179.2133	44782.5792	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	16668.2807	15607.6340	0.0000	0.0000	0	0.00		
			<u>316</u>					0.00	0.00	1 056.00	28 612 961.88
		Total	1,712					30.00	26,338,250.00	24 974.00	18 847 717 271.88
Future											
Dec 2012	ZAUS	Future	317,140	8.7520	8.7076	8.7800	8.7198	13,530	118,290,658.90		
Mar 2013	ZAUS	Future	40,339	8.8685	8.8228	8.8795	8.8685	1,225	10,864,796.30		
Jun 2013	ZAUS	Future	13,420	8.9712	8.9255	8.9640	8.9630	1,054	9,448,073.00		
Dec 2013	ZAUS	Future	542	9.1513	9.1044	0.0000	0.0000	0	0.00		
			<u>371,441</u>					15,809.00	138,603,528.20	31 620 354.00	253 261 388 581.00
Option											
Dec 2012	ZAUS	7.80 Put	43,500	2.6431	3.3895	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	5.0421	7.0469	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	758.5937	716.7670	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	6.5937	9.1670	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	8.5626	11.8310	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	11.0414	15.1481	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	23.9798	31.8357	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	483.4006	448.6392	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	31.4006	41.0392	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	40.4167	52.0218	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	330.5627	304.4799	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	78.5627	96.8799	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	266.3717	245.0739	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	114.3717	137.4739	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	211.0170	194.3896	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	184.6504	216.6424	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	166.6828	156.0763	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	214.6828	248.4763	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	227.2706	261.7330	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	132.6575	125.1077	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	105.4810	100.3086	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00 Put	700	353.4810	392.7086	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	83.9541	80.5768	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	66.9934	65.2284	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	60.2146	58.9370	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	36.2318	36.4075	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	47.7772	55.4867	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	63.2424	72.7120	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	169.9503	191.4336	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	287.7933	315.8021	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	362.3264	347.6366	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	307.0771	295.3644	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	275.3745	265.3773	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	211.2734	204.7797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	172.7859	168.2526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	113.6222	111.6699	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	95.8156	94.5672	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	72.9810	72.5338	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	58.1946	57.9765	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	445.1005	468.7700	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	589.9212	617.4452	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	518.4937	506.2315	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	394.1623	386.5230	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1626.4213	1579.6429	0.0000	0.0000	0	0.00		
			<u>273,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4 044 519.00</i>	<i>1 761 639 316.70</i>
Total			644,477					15,809.00	138,603,528.20	35 664 873.00	255 023 027 897.70

Grand Total	1,176,220			52,981.00	210 313 757.30	47,534,504	364,619,940,900.04
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