



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-November-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	0.2241	0.2252	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	0.2611	0.2531	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	0.3298	0.3113	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	0.0012	0.0016	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	0.1775	0.1711	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	0.2857	0.2845	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	52,750	0.0577	0.0588	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	5778.1700	5961.3700	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	7620.8700	7795.2200	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	0	10000.0000	2824.6800	0.0000	0.0000	34	21,400,000.00		
			0					34.00	21,400,000.00	44.00	21 815 000.00
		Total	0					34.00	21,400,000.00	44.00	21 815 000.00
Future											
	Dec 2012 CACD	Future	10	4819.2100	3884.2600	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
Future											
	Nov 2012 DABG	Future	12,500	8.7186	8.7315	0.0000	0.0000	0	0.00		
			12,500					0.00	0.00	47 500.00	416 551 750.00
Option											
	Nov 2012 DABG	8.65 Put	15,000	13.0906	19.9234	0.0000	0.0000	0	0.00		
	Nov 2012 DABG	8.70 Call	15,000	45.7769	65.5869	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	47 500.00	4 683 999.50
		Total	42,500					0.00	0.00	95 000.00	421 235 749.50
Option											
	Nov 2012 DABM	9.00 Call	20,000	30.7828	37.3594	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 DABO	8.67 Call	10,000	80.5924	96.6134	0.0000	0.0000	0	0.00		
	Nov 2012 DABO	8.73 Put	15,000	57.4136	0.0000	0.0000	0.0000	15,000	465,000.00		
			25,000					15,000.00	465,000.00	15 000.00	765 000.00
		Total	25,000					15,000.00	465,000.00	15 000.00	765 000.00

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Option											
Nov 2012	DABP	7.16 Put	3,000	27.3791	23.1899	0.0000	0.0000	0	0.00		
			<u>3,000</u>					0.00	0.00	3 000.00	125 000.10
		Total	3,000					0.00	0.00	3 000.00	125 000.10
Option											
Nov 2012	DAUS	8.00 Put	8,440	1.4743	1.5821	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	46.5831	53.0092	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	6.2753	6.2794	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	105.1757	113.0491	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	17.4021	17.8202	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	177.1379	185.5117	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	29.1449	29.5149	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	236.6202	244.8263	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	40.7610	40.7367	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	291.7897	299.8207	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	53.5254	53.8569	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	349.0839	356.5804	0.0000	0.0000	0	0.00		
			<u>87,680</u>					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	9.0489	9.0865	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	9.1044	9.1422	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1517	9.1896	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.2031	9.2401	0.0000	0.0000	0	0.00		
			<u>15,974</u>					0.00	0.00	1 575 508.00	10 964 973 803.20
		Total	15,974					0.00	0.00	1 575 708.00	10 965 039 927.20
Future											
Dec 2012	ZACA	Future	82	8.7808	8.8073	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8800	8.9071	0.0000	0.0000	0	0.00		
			<u>107</u>					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	73,545	11.2034	11.2786	11.3252	11.2300	79	893,354.40		
Mar 2013	ZAEU	Future	11,438	11.3654	11.4413	11.4400	11.4400	100	1,144,000.00		
Jun 2013	ZAEU	Future	140	11.5091	11.5857	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7747	11.8508	0.0000	0.0000	0	0.00		
			<u>85,558</u>					179.00	2,037,354.40	2 511 285.00	27 511 057 109.20
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1802	0.1922	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	9.85 Put	13,800	0.8251	0.8522	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	4.0310	4.2473	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.3404	5.5143	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	62.7788	51.2927	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	281.5942	342.7436	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	219.5667	274.8276	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	71.9541	98.8146	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	178.8621	159.4626	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	88.1347	101.1588	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	Total		149,123					179.00	2,037,354.40	3 132 422.00	27 669 007 152.60
Future											
Dec 2012	ZAFR	Future	25	9.2909	9.3509	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.4312	9.4922	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	16,599	13.9866	14.0810	14.1540	14.0240	2,514	35,316,655.40		
Mar 2013	ZAGB	Future	4,535	14.1706	14.2661	14.1685	14.1685	535	7,580,147.50		
Jun 2013	ZAGB	Future	261	14.3330	14.4291	0.0000	0.0000	0	0.00		
			21,395					3,049.00	42,896,802.90	2 327 150.00	28 810 055 414.20
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.9548	0.9366	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	49.9100	39.8214	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	373.7423	451.4421	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	222.3458	285.0165	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	127.3276	171.0221	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	221.3386	191.7604	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	575.4075	635.2168	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	35.4359	30.9453	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	113.4767	92.1753	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	830.6557	764.6320	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	468.8198	496.4392	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	349.5092	370.7709	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,293					3,049.00	42,896,802.90	2 718 521.00	28 936 900 099.25
Future											
Dec 2012	ZAJY	Future	22,068	0.1092	0.1091	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1108	0.1106	0.0000	0.0000	0	0.00		
			23,961					0.00	0.00	218 046.00	2 219 078 216.40

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Total			23,961					0.00	0.00	218 046.00	2 219 078 216.40
Future											
Dec 2012	ZAUM	Future	1,424	8.7639	8.7783	0.0000	0.0000	40	35,320,000.00		
Mar 2013	ZAUM	Future	5	8.8820	8.8966	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9860	9.0009	0.0000	0.0000	0	0.00		
			<u>1,439</u>					<u>40.00</u>	<u>35,320,000.00</u>	23 983.00	18 876 222 560.00
Option											
Dec 2012	ZAUM	8.30 Call	158	48047.9603	49522.2467	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	14139.2140	15252.7193	0.0000	0.0000	0	0.00		
			<u>316</u>					<u>0.00</u>	<u>0.00</u>	1 056.00	28 612 961.88
Total			1,755					40.00	35,320,000.00	25 039.00	18 904 835 521.88
Future											
Dec 2012	ZAUS	Future	325,794	8.7639	8.7783	8.8450	8.7704	19,548	172,641,525.20		
Mar 2013	ZAUS	Future	40,235	8.8820	8.8966	8.9527	8.9040	851	7,606,660.00		
Jun 2013	ZAUS	Future	14,000	8.9860	9.0009	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	9.1771	9.1911	0.0000	0.0000	0	0.00		
			<u>380,571</u>					<u>20,399.00</u>	<u>180,248,185.20</u>	31 702 671.00	253 982 718 328.40
Option											
Dec 2012	ZAUS	7.80 Put	43,500	1.4435	1.4824	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	2.8418	2.9106	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	767.5259	782.0138	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	3.6259	3.7138	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	4.6233	4.7333	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	5.8899	6.0248	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	13.3218	13.5187	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	482.1529	496.7361	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	18.2529	18.4361	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	24.5434	24.6829	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	317.6719	331.7991	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	53.7719	53.4991	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	247.7787	261.3042	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	83.8787	83.0042	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	187.7345	200.3479	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	147.6779	145.3197	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	141.3921	152.5272	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	177.4921	174.2272	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	190.1079	186.4740	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	108.0556	117.3461	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	82.6063	90.1506	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	318.7063	311.8506	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	63.3617	69.3562	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.20 Call	1,000	48.8771	53.5587	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	43.3173	47.4752	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	24.6791	26.9325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	37.3555	37.4293	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	50.0180	49.9491	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	140.5511	139.0014	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	252.7079	248.8823	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	339.3060	349.0750	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	282.9477	291.2271	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	251.7555	259.0922	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	189.8517	195.0754	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	153.6886	157.6588	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	99.7036	101.7308	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	83.7897	85.2641	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	63.7433	64.5151	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	51.1360	51.5674	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	404.9475	394.8701	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	546.7702	537.5757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	499.3733	503.3351	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	377.3400	381.0333	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1637.1543	1645.5112	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			653,607					20,399.00	180,248,185.20	35 747 290.00	255 744 375 445.10

Grand Total	1,197,755			38,701.00	282 367 342.50	47,670,349	366,298,905,364.94
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