



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.1919	0.2241	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	0.2594	0.2611	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	0.3299	0.3298	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	0.0016	0.0012	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	0.1784	0.1775	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	0.2262	0.2857	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	0.0487	0.0577	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	4955.3300	5778.1700	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	6563.5700	7620.8700	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											
	Dec 2012 CACD	Future	10	5143.0400	4819.2100	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	27,500	8.6771	8.7186	0.0000	0.0000	20,000	173,876,800.00		
			27,500					20,000.00	173,876,800.00	67 500.00	590 428 550.00
Option											
	Nov 2012 DABG	8.65 Put	15,000	14.3438	13.0906	0.0000	0.0000	0	0.00		
	Nov 2012 DABG	8.70 Call	15,000	18.5458	45.7769	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	47 500.00	4 683 999.50
		Total	57,500					20,000.00	173,876,800.00	115 000.00	595 112 549.50
Option											
	Nov 2012 DABM	9.00 Call	20,000	24.1586	30.7828	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	51.2972	80.5924	0.0000	0.0000	0	0.00		
	Nov 2012 DABO	8.73 Put	15,000	78.9096	57.4136	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	15 000.00	765 000.00
		Total	25,000					0.00	0.00	15 000.00	765 000.00
Option											
	Nov 2012 DABP	7.16 Put	3,000	19.1162	27.3791	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	3 000.00	125 000.10
		Total	3,000					0.00	0.00	3 000.00	125 000.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Nov 2012	DAUS	8.72 Call	15,000	47.6995	0.0000	0.0000	0.0000	15,000	1,192,998.60		
Nov 2012	DAUS	8.00 Put	8,440	1.7047	1.4743	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	38.8081	46.5831	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	8.0169	6.2753	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	93.8930	105.1757	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	20.3888	17.4021	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	162.7059	177.1379	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	33.9669	29.1449	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	221.4917	236.6202	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	47.3499	40.7610	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	276.8473	291.7897	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	60.7791	53.5254	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	334.0857	349.0839	0.0000	0.0000	0	0.00		
			<u>102,680</u>					<u>15,000.00</u>	<u>1,192,998.60</u>	<u>15 000.00</u>	<u>1 192 998.60</u>
	Total		102,680					15,000.00	1,192,998.60	15 000.00	1 192 998.60
Future											
Dec 2012	ZAAD	Future	9,230	9.0732	9.0489	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	9.1263	9.1044	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1708	9.1517	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.2207	9.2031	0.0000	0.0000	0	0.00		
			<u>15,974</u>					<u>0.00</u>	<u>0.00</u>	<u>1 575 508.00</u>	<u>10 964 973 803.20</u>
	Total		15,974					0.00	0.00	1 575 708.00	10 965 039 927.20
Future											
Dec 2012	ZACA	Future	82	8.7664	8.7808	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8653	8.8800	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	73,465	11.1733	11.2034	11.2315	11.1961	4,695	52,573,413.00		
Mar 2013	ZAEU	Future	11,438	11.3351	11.3654	11.3500	11.3388	220	2,496,064.00		
Jun 2013	ZAEU	Future	140	11.4790	11.5091	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7454	11.7747	0.0000	0.0000	0	0.00		
			<u>85,478</u>					<u>4,915.00</u>	<u>55,069,477.00</u>	<u>2 516 200.00</u>	<u>27 566 126 586.20</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1602	0.1802	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.7417	0.8251	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	3.5033	4.0310	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	4.7331	5.3404	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	67.5428	62.7788	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.00 Call	13,900	257.1515	281.5942	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	197.1778	219.5667	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	61.6875	71.9541	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	184.7391	178.8621	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	85.8074	88.1347	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	Total		149,043					4,915.00	55,069,477.00	3 137 337.00	27 724 076 629.60
Future											
Dec 2012	ZAFR	Future	25	9.2525	9.2909	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.3922	9.4312	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	16,649	13.9370	13.9866	14.0780	13.9550	3,570	50,047,517.50		
Mar 2013	ZAGB	Future	4,535	14.1209	14.1706	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.2833	14.3330	0.0000	0.0000	0	0.00		
			21,445					3,570.00	50,047,517.50	2 330 720.00	28 860 102 931.70
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.9662	0.9548	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	58.6694	49.9100	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	337.4767	373.7423	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	195.2431	222.3458	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	110.3370	127.3276	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	240.6149	221.3386	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	548.1944	575.4075	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	36.5147	35.4359	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	122.2129	113.4767	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	862.6317	830.6557	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	452.5156	468.8198	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	336.8585	349.5092	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,343					3,570.00	50,047,517.50	2 722 091.00	28 986 947 616.75
Future											
Dec 2012	ZAJY	Future	22,068	0.1087	0.1092	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1103	0.1108	0.0000	0.0000	0	0.00		
			23,961					0.00	0.00	218 046.00	2 219 078 216.40
	Total		23,961					0.00	0.00	218 046.00	2 219 078 216.40
Future											
Dec 2012	ZAUM	Future	1,424	8.7204	8.7639	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUM	Future	5	8.8380	8.8820	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9418	8.9860	0.0000	0.0000	0	0.00		
			<u>1,439</u>					<u>0.00</u>	<u>0.00</u>	<u>23 983.00</u>	<u>18 876 222 560.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	44228.9429	48047.9603	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	12387.9127	14139.2140	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	1,755					0.00	0.00	25 039.00	18 904 835 521.88
Future											
Dec 2012	ZAUS	Future	329,541	8.7204	8.7639	8.7946	8.7250	8,273	72,417,170.60		
Mar 2013	ZAUS	Future	40,406	8.8380	8.8820	8.9100	8.8570	933	8,298,475.10		
Jun 2013	ZAUS	Future	15,187	8.9418	8.9860	8.9768	8.9700	1,207	10,834,929.60		
Dec 2013	ZAUS	Future	542	9.1324	9.1771	0.0000	0.0000	0	0.00		
			<u>385,676</u>					<u>10,413.00</u>	<u>91,550,575.30</u>	<u>31 713 084.00</u>	<u>254 074 268 903.70</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	1.6902	1.4435	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	3.5168	2.8418	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	724.9349	767.5259	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	4.5349	3.6259	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	5.8360	4.6233	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	7.4932	5.8899	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	16.8773	13.3218	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	443.2010	482.1529	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	22.8010	18.2529	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	30.2568	24.5434	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	284.4156	317.6719	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	64.0156	53.7719	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	218.2900	247.7787	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	97.8900	83.8787	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	162.4014	187.7345	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	171.5022	147.6779	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	123.8791	141.3921	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	203.4791	177.4921	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	216.9127	190.1079	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	94.3478	108.0556	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	71.9943	82.6063	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	351.5943	318.7063	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	55.1959	63.3617	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	42.9302	48.8771	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	38.1476	43.3173	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	22.1017	24.6791	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	43.5030	37.3555	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.10 Put	180	57.3698	50.0180	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	157.5224	140.5511	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	275.1152	252.7079	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	319.6555	339.3060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	267.5426	282.9477	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	238.1405	251.7555	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	179.9722	189.8517	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	146.0084	153.6886	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	95.2909	99.7036	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	80.4147	83.7897	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	61.6417	63.7433	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	49.3316	51.1360	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	420.5864	404.9475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	566.8504	546.7702	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	485.8490	499.3733	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	369.9739	377.3400	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1604.4951	1637.1543	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		658,712					10,413.00	91,550,575.30	35 757 703.00	255 835 926 020.40

Grand Total	1,232,830			53,898.00	371 737 368.40	47,724,247	366,670,642,733.34
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