



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.2567	0.2201	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	<i>7 000.00</i>	<i>791 000.00</i>
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.3014	0.2924	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	<i>14 500.00</i>	<i>2 295 350.00</i>
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.4073	0.3718	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	<i>3 700.00</i>	<i>879 860.00</i>
		Total	3,700					0.00	0.00	3 700.00	879 860.00
Future	Dec 2012 CABW	Future	4,600	0.0006	0.0009	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	<i>4 600.00</i>	<i>920 000.00</i>
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	31,750	0.2096	0.2034	0.0000	0.0000	500	101,000.00		
			<u>31,750</u>					<i>500.00</i>	<i>101,000.00</i>	<i>32 750.00</i>	<i>2 125 200.00</i>
		Total	31,750					500.00	101,000.00	32 750.00	2 125 200.00
Future	Dec 2012 CABY	Future	13,800	0.2471	0.2170	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	<i>13 800.00</i>	<i>4 269 720.00</i>
		Total	13,800					0.00	0.00	13 800.00	4 269 720.00
Future	Dec 2012 CABZ	Future	52,500	0.0641	0.0531	0.0000	0.0000	250	11,500.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,500					250.00	11,500.00	54 830.00	4 619 050.00
		Total	52,500					250.00	11,500.00	54 830.00	4 619 050.00
Future											
	Dec 2012 CACA	Future	10	6409.7500	5452.7800	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	8660.1200	7055.2500	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	5904.1200	4413.2600	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											
	Mar 2013 CACE	Future	4,500	0.1181	0.1094	0.0000	0.0000	0	0.00		
			4,500					0.00	0.00	4 500.00	490 500.00
		Total	4,500					0.00	0.00	4 500.00	490 500.00
Option											
	Nov 2012 DABM	9.00 Call	20,000	20.2615	14.8380	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
Future											
	Nov 2012 DAEU	Future	0	11.1587	11.1111	0.0000	0.0000	3,500	39,055,450.00		
			0					3,500.00	39,055,450.00	3 500.00	39 055 450.00
		Total	0					3,500.00	39,055,450.00	16 500.00	39 872 449.70
Future											
	Nov 2012 DANZ	Future	0	7.1911	7.1398	0.0000	0.0000	3,000	21,532,500.00		
			0					3,000.00	21,532,500.00	57 000.00	382 947 100.00
		Total	0					3,000.00	21,532,500.00	103 000.00	385 133 099.00
Future											
	Nov 2012 DAUS	Future	0	8.7893	8.7358	0.0000	0.0000	15,000	131,758,900.00		
			0					15,000.00	131,758,900.00	22 610.00	195 989 021.00
Option											
	Nov 2012 DAUS	8.00 Put	8,440	0.5002	0.7017	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DAUS	9.02 Call	8,440	40.4288	31.9830	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	3.8508	4.4286	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	105.2499	90.3061	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	11.8674	13.7784	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	181.2861	163.5676	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	21.4519	24.6408	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	243.5845	224.2038	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	32.3582	35.1745	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	299.3624	278.5893	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	44.3570	47.4493	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	356.6105	334.7231	0.0000	0.0000	0	0.00		
			<u>87,680</u>					<i>0.00</i>	<i>0.00</i>	<i>592 865.00</i>	<i>37 646 497.61</i>
	Total		87,680					15,000.00	131,758,900.00	615 475.00	233 635 518.61
Future											
Dec 2012	ZAAD	Future	9,194	9.1789	9.1284	9.1780	9.1779	20	183,559.00		
Mar 2013	ZAAD	Future	4,458	9.2304	9.1821	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.2743	9.2260	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.3220	9.2716	0.0000	0.0000	0	0.00		
			<u>15,938</u>					<i>20.00</i>	<i>183,559.00</i>	<i>1 575 718.00</i>	<i>10 966 895 377.40</i>
	Total		15,938					20.00	183,559.00	1 575 918.00	10 966 961 501.40
Future											
Dec 2012	ZACA	Future	84	8.8075	8.7733	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9075	8.8731	0.0000	0.0000	0	0.00		
			<u>109</u>					<i>0.00</i>	<i>0.00</i>	<i>21 352.00</i>	<i>152 461 153.20</i>
	Total		109					0.00	0.00	21 352.00	152 461 153.20
Future											
Dec 2012	ZAEU	Future	73,422	11.2074	11.1595	11.2435	11.2100	2,500	28,070,625.00		
Mar 2013	ZAEU	Future	11,418	11.3724	11.3220	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.5159	11.4640	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7877	11.7315	0.0000	0.0000	0	0.00		
			<u>85,415</u>					<i>2,500.00</i>	<i>28,070,625.00</i>	<i>2 519 913.00</i>	<i>27 607 743 145.40</i>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0865	0.1191	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.3883	0.5313	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	2.1411	2.7457	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	2.9843	3.8521	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	47.3368	61.5307	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	267.9277	236.6152	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	201.8477	175.6130	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	52.6604	44.8257	0.0000	0.0000	0	0.00		

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Mar 2013	ZAEU	11.00 Put	500	164.1683	183.6070	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	76.7690	71.8387	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
		Total	148,980					2,500.00	28,070,625.00	3 141 050.00	27 765 693 188.80
Future											
Dec 2012	ZAFR	Future	25	9.3048	9.2553	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.4468	9.3950	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	16,767	14.0149	13.9261	14.0855	14.0058	1,735	24,404,955.00		
Mar 2013	ZAGB	Future	4,535	14.2016	14.1101	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.3625	14.2697	0.0000	0.0000	0	0.00		
			21,563					1,735.00	24,404,955.00	2 337 088.00	28 949 153 933.30
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.4006	0.5931	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	31.3757	48.1388	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	374.0189	312.9404	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	207.0439	168.5444	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	104.6736	87.1248	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	183.9421	215.9567	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	563.1443	512.8442	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	25.9495	27.9826	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	85.3352	95.4391	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	770.0783	833.0802	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	437.3845	411.2269	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	318.2540	301.6463	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
		Total	46,461					1,735.00	24,404,955.00	2 728 459.00	29 075 998 618.35
Future											
Dec 2012	ZAJY	Future	22,073	0.1111	0.1105	0.1102	0.1102	5	55,100.00		
Mar 2013	ZAJY	Future	1,893	0.1127	0.1121	0.0000	0.0000	0	0.00		
			23,966					5.00	55,100.00	218 051.00	2 219 133 316.40
		Total	23,966					5.00	55,100.00	218 051.00	2 219 133 316.40
Future											
Dec 2012	ZAUM	Future	1,327	8.8257	8.7716	8.8650	8.8650	5	4,432,500.00		
Mar 2013	ZAUM	Future	5	8.9453	8.8898	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.0482	8.9920	0.0000	0.0000	0	0.00		
			1,342					5.00	4,432,500.00	24 595.00	19 413 785 960.00

<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>
Option											
Dec 2012	ZAUM	8.30 Call	158	53549.4636	48392.7761	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	15474.2667	12958.5530	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		1,658					5.00	4,432,500.00	25 651.00	19 442 398 921.88
Future											
Dec 2012	ZAUS	Future	326,799	8.8257	8.7716	8.8700	8.8190	17,773	157,056,783.60		
Mar 2013	ZAUS	Future	42,507	8.9453	8.8898	8.9816	8.9340	1,473	13,198,719.20		
Jun 2013	ZAUS	Future	13,037	9.0482	8.9920	9.0720	9.0446	219	1,983,750.10		
Dec 2013	ZAUS	Future	5,542	9.2405	9.1814	0.0000	0.0000	0	0.00		
			<u>387,885</u>					<u>19,465.00</u>	<u>172,239,252.90</u>	<u>31 824 500.00</u>	<u>255 051 530 038.60</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.6341	0.7316	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	1.3491	1.6630	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	827.4837	773.8162	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	1.7837	2.2162	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	2.3547	2.9468	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	3.1030	3.9081	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	7.6050	9.6951	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	536.3263	485.1297	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	10.6263	13.5297	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	14.6024	18.5437	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	19.7427	24.9752	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	360.1337	314.6881	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	34.4337	43.0881	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	282.2819	241.4104	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	56.5819	69.8104	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	213.6394	178.3401	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	107.5027	129.3589	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	155.5039	129.5855	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	129.8039	157.9855	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	139.5042	170.2064	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	111.9437	94.7234	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	81.8579	68.7609	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	256.1579	297.1609	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	59.6879	49.7700	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	43.5623	36.0454	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	37.2642	31.0894	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	18.4280	15.4718	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	29.3262	32.0833	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	38.3036	43.5014	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	110.6372	127.9245	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.60 Put	500	145.8060	166.4305	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	209.6567	235.2976	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	354.7450	328.1255	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	291.0561	270.1533	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	256.7438	238.2878	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	213.3413	198.0539	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	189.0535	175.5728	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	150.0687	139.6501	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	93.6477	87.2830	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	77.5109	72.2813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	57.5515	53.7018	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	45.5562	42.2643	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	363.4634	392.2849	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	496.5640	532.3666	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	503.4351	488.2233	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	377.1184	365.9520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1659.6699	1618.0292	0.0000	0.0000	0	0.00		
			<u>276,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4 047 619.00</i>	<i>1 761 936 116.70</i>
	Total		663,921					19,465.00	172,239,252.90	35 872 119.00	256 813 466 155.30

Grand Total	1,141,218			45,980.00	421 845 341.90	47,907,331	368,913,884,950.34
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