



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.3740	0.3160	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	0.2889	0.3273	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	0.3755	0.3886	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	0.0001	0.0001	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	0.2032	0.2268	0.0000	0.0000	0	0.00		
			<u>31,750</u>					<i>0.00</i>	<i>0.00</i>	<i>32 750.00</i>	<i>2 125 200.00</i>
		Total	31,750					0.00	0.00	32 750.00	2 125 200.00
Future	Dec 2012 CABY	Future	13,800	0.4495	0.3495	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	0.1056	0.0816	0.0000	0.0000	0	0.00		

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			52,500					0.00	0.00	54 830.00	4 619 050.00
		Total	52,500					0.00	0.00	54 830.00	4 619 050.00
Future											
	Dec 2012 CACA	Future	10	9918.1500	7954.8100	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	13015.7800	10278.0600	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	7790.9700	6217.9100	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	0.1445	0.1342	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	49.3806	28.0068	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 DAEU	11.30 Put	3,000	0.0000	0.0000	0.0000	0.0000	6,000	392,499.90		
			3,000					6,000.00	392,499.90	6 000.00	392 499.90
		Total	3,000					6,000.00	392,499.90	6 000.00	392 499.90
Future											
	Nov 2012 DAUS	Future	15,000	8.8257	8.8257	0.0000	0.0000	15,000	134,704,500.00		
			15,000					15,000.00	134,704,500.00	37 610.00	330 693 521.00
Option											
	Nov 2012 DAUS	9.00 Call	30,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.00 Put	8,440	0.1931	0.2624	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	9.02 Call	8,440	78.8037	51.8259	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	8.00 Put	7,530	1.9106	2.1329	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	9.02 Call	7,530	161.6877	126.8581	0.0000	0.0000	0	0.00		
	Jan 2013 DAUS	8.00 Put	6,625	7.8524	9.0695	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jan 2013	DAUS	9.02 Call	6,625	246.8344	207.3781	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	17.4376	17.3312	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	317.1585	272.6873	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	28.8947	27.4152	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	383.6487	333.2682	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	42.0221	38.9906	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	449.6009	395.0120	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	0.0000	0.0000	0.0000	0.0000	1,400	689,999.94		
Jul 2013	DAUS	9.80 Call	2,800	0.0000	0.0000	0.0000	0.0000	2,800	849,999.92		
Aug 2013	DAUS	9.24 Put	2,200	0.0000	0.0000	0.0000	0.0000	2,200	1,179,999.92		
Aug 2013	DAUS	9.84 Call	4,400	0.0000	0.0000	0.0000	0.0000	4,400	1,504,999.76		
Sep 2013	DAUS	9.28 Put	1,200	0.0000	0.0000	0.0000	0.0000	1,200	690,000.00		
Sep 2013	DAUS	9.88 Call	2,400	0.0000	0.0000	0.0000	0.0000	2,400	889,999.92		
			<u>132,080</u>					<u>14,400.00</u>	<u>5,804,999.46</u>	<u>637 265.00</u>	<u>44 384 497.07</u>
	Total		147,080					29,400.00	140,509,499.46	674 875.00	375 078 018.07
Future											
Dec 2012	ZAAD	Future	9,294	9.2572	9.2556	9.2556	9.2556	20	185,112.00		
Mar 2013	ZAAD	Future	4,508	9.3117	9.3081	9.3285	9.3285	50	466,425.00		
Jun 2013	ZAAD	Future	136	9.3590	9.3528	9.3725	9.3555	3	28,084.50		
Sep 2013	ZAAD	Future	2,150	9.4076	9.4012	0.0000	0.0000	0	0.00		
			<u>16,088</u>					<u>73.00</u>	<u>679,621.50</u>	<u>1 575 896.00</u>	<u>10 968 547 448.90</u>
	Total		16,088					73.00	679,621.50	1 576 096.00	10 968 613 572.90
Future											
Dec 2012	ZACA	Future	84	8.9624	8.8897	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0662	8.9927	0.0000	0.0000	0	0.00		
			<u>109</u>					<u>0.00</u>	<u>0.00</u>	<u>21 352.00</u>	<u>152 461 153.20</u>
	Total		109					0.00	0.00	21 352.00	152 461 153.20
Future											
Dec 2012	ZAEU	Future	73,722	11.4767	11.3507	11.5178	11.4170	905	10,383,375.50		
Mar 2013	ZAEU	Future	11,418	11.6500	11.5210	0.0000	0.0000	25	289,875.00		
Jun 2013	ZAEU	Future	140	11.7986	11.6669	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.0831	11.9443	0.0000	0.0000	0	0.00		
			<u>85,715</u>					<u>930.00</u>	<u>10,673,250.50</u>	<u>2 522 413.00</u>	<u>27 636 166 509.90</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0406	0.0504	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.1652	0.2180	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	1.0518	1.3238	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	1.4047	1.8212	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	10.4475	20.4144	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	491.0684	378.0028	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.10 Call	750	402.6003	297.2608	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	132.8529	81.9026	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	83.7602	110.0351	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	107.0588	86.0093	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	Total		149,280					930.00	10,673,250.50	3 143 550.00	27 794 116 553.30
Future											
Dec 2012	ZAFR	Future	25	9.5325	9.4281	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.6815	9.5748	9.6700	9.6250	75	723,000.00		
			75					75.00	723,000.00	363 045.00	3 120 875 032.50
	Total		75					75.00	723,000.00	363 045.00	3 120 875 032.50
Future											
Dec 2012	ZAGB	Future	16,790	14.2339	14.1346	14.2920	14.2086	366	5,212,519.00		
Mar 2013	ZAGB	Future	4,560	14.4286	14.3267	14.3950	14.3950	25	359,875.00		
Jun 2013	ZAGB	Future	261	14.5947	14.4891	0.0000	0.0000	0	0.00		
			21,611					391.00	5,572,394.00	2 338 494.00	28 969 022 786.30
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.2005	0.2921	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	9.8503	17.2660	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	555.4858	469.9508	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	348.8180	280.2490	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	188.2860	144.8559	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	117.2924	141.2664	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	701.8359	636.2022	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	19.9260	23.1732	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	58.7551	68.2645	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	610.6188	689.9460	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	502.0733	480.0168	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	362.1808	350.8068	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,509					391.00	5,572,394.00	2 729 865.00	29 095 867 471.35
Future											
Dec 2012	ZAJY	Future	22,073	0.1106	0.1110	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1123	0.1126	0.0000	0.0000	0	0.00		
			23,966					0.00	0.00	218 051.00	2 219 133 316.40
	Total		23,966					0.00	0.00	218 051.00	2 219 133 316.40
Future											
Dec 2012	ZAUM	Future	1,232	8.9807	8.9090	9.0250	8.9660	14	12,593,000.00		
Mar 2013	ZAUM	Future	5	9.1053	9.0322	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUM	Future	10	9.2117	9.1366	0.0000	0.0000	0	0.00		
			<u>1,247</u>					<u>14.00</u>	<u>12,593,000.00</u>	<u>24 716.00</u>	<u>19 521 380 660.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	68456.3820	61372.4597	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	24705.7149	19468.5045	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	36563.7570	31661.1245	0.0000	0.0000	0	0.00		
			<u>413</u>					<u>0.00</u>	<u>0.00</u>	<u>1 153.00</u>	<u>31 741 211.88</u>
		Total	1,660					14.00	12,593,000.00	25 869.00	19 553 121 871.88
Future											
Dec 2012	ZAUS	Future	324,477	8.9807	8.9090	9.0282	8.9476	16,959	152,243,928.70		
Mar 2013	ZAUS	Future	45,283	9.1053	9.0322	9.1450	9.0691	3,777	34,292,386.20		
Jun 2013	ZAUS	Future	11,235	9.2117	9.1366	9.2275	9.1800	4,188	38,548,272.90		
Dec 2013	ZAUS	Future	5,542	9.4107	9.3326	0.0000	0.0000	0	0.00		
			<u>386,537</u>					<u>24,924.00</u>	<u>225,084,587.80</u>	<u>31 867 733.00</u>	<u>255 439 326 046.30</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.2465	0.2427	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.5518	0.5961	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	981.4222	909.8028	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.7222	0.8028	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.9450	1.0389	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	1.1845	1.3467	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	2.7434	3.3778	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	684.6493	613.9222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	3.9493	4.9222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	5.6011	7.0510	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	7.8279	9.9311	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	495.3414	427.7525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	14.6414	18.7525	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	406.5850	342.2265	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	25.8850	33.2265	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	324.0386	264.4025	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	54.9829	70.0004	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	249.5711	196.2238	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	68.8711	87.2238	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	75.1007	94.8862	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	184.8441	139.1419	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	134.7106	100.6535	0.0000	0.0000	8,600	1,132,779.60		
Dec 2012	ZAUS	9.00 Put	700	154.0106	191.6535	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	99.0230	72.1468	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	72.3167	51.4883	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	61.7283	43.4822	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	28.7618	19.7095	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.00 Put	10,000	25.6475	24.5489	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	31.7744	30.8965	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	85.3051	89.8035	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	107.6655	116.6877	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	156.1170	171.9162	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	452.7404	398.1603	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	375.0829	324.7616	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	329.9086	286.0704	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	275.8992	236.9551	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	245.3083	209.4087	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	195.0415	165.1129	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	122.4221	101.8189	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	101.3826	83.8411	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	75.2015	61.7237	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	60.0468	48.8238	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	320.9671	325.8006	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	434.5709	448.4002	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	583.9410	532.0103	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	438.7836	397.0368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1812.9831	1733.2974	0.0000	0.0000	0	0.00		
			<u>267,436</u>					<u>8,600.00</u>	<u>1,132,779.60</u>	<u>4 056 219.00</u>	<u>1 763 068 896.30</u>
	Total		653,973					33,524.00	226,217,367.40	35 923 952.00	257 202 394 942.60

Grand Total	1,194,120							70,407.00	397 360 632.76	47,982,941	369,603,852,977.00
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