



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.3319	0.3740	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	0.3263	0.2889	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	0.3888	0.3755	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	0.0002	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	0.2364	0.2032	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	0.3624	0.4495	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	0.0861	0.1056	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	8247.3700	9918.1500	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	11242.7700	13015.7800	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	5729.1600	7790.9700	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	0.1381	0.1445	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	24.2303	49.3806	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	50.1871	0.0000	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	6 000.00	392 499.90
		Total	3,000					0.00	0.00	6 000.00	392 499.90
Future											
	Nov 2012 DAUS	Future	23,000	8.9026	8.8257	0.0000	0.0000	8,000	71,128,800.00		
			23,000					8,000.00	71,128,800.00	45 610.00	401 822 321.00
Option											
	Nov 2012 DAUS	9.00 Call	30,000	44.5605	0.0000	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.00 Put	8,440	0.1437	0.1931	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	9.02 Call	8,440	52.2085	78.8037	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	8.00 Put	7,530	1.3773	1.9106	0.0000	0.0000	0	0.00		
	Dec 2012 DAUS	9.02 Call	7,530	129.4684	161.6877	0.0000	0.0000	0	0.00		
	Jan 2013 DAUS	8.00 Put	6,625	6.9527	7.8524	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	210.0526	246.8344	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	15.2655	17.4376	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	278.6485	317.1585	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	26.2713	28.8947	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	342.7112	383.6487	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	39.4765	42.0221	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	406.4576	449.6009	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	484.6744	0.0000	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	309.0005	0.0000	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	524.9530	0.0000	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	348.4168	0.0000	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	565.8233	0.0000	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	381.4257	0.0000	0.0000	0.0000	0	0.00		
			132,080					0.00	0.00	637 265.00	44 384 497.07
	Total		155,080					8,000.00	71,128,800.00	682 875.00	446 206 818.07
Future											
Dec 2012	ZAAD	Future	9,287	9.1954	9.2572	9.1900	9.1800	27	247,930.00		
Mar 2013	ZAAD	Future	4,508	9.2484	9.3117	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.2934	9.3590	9.3140	9.3025	100	930,825.00		
Sep 2013	ZAAD	Future	2,150	9.3411	9.4076	0.0000	0.0000	0	0.00		
			16,181					127.00	1,178,755.00	1 576 023.00	10 969 726 203.90
	Total		16,181					127.00	1,178,755.00	1 576 223.00	10 969 792 327.90
Future											
Dec 2012	ZACA	Future	84	8.9098	8.9624	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0127	9.0662	0.0000	0.0000	0	0.00		
			109					0.00	0.00	21 352.00	152 461 153.20
	Total		109					0.00	0.00	21 352.00	152 461 153.20
Future											
Dec 2012	ZAEU	Future	73,706	11.3650	11.4767	11.3996	11.3615	1,097	12,528,429.20		
Mar 2013	ZAEU	Future	12,572	11.5354	11.6500	11.5552	11.5490	2,483	28,664,627.00		
Jun 2013	ZAEU	Future	140	11.6818	11.7986	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9618	12.0831	0.0000	0.0000	0	0.00		
			86,853					3,580.00	41,193,056.20	2 525 993.00	27 677 359 566.10
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0486	0.0406	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.2176	0.1652	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	1.3231	1.0518	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	1.7850	1.4047	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	19.7314	10.4475	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	391.6857	491.0684	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.10 Call	750	311.1658	402.6003	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	93.2516	132.8529	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	115.8384	83.7602	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	94.9652	107.0588	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	Total		150,418					3,580.00	41,193,056.20	3 147 130.00	27 835 309 609.50
Future											
Dec 2012	ZAFR	Future	25	9.4384	9.5325	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5859	9.6815	0.0000	0.0000	0	0.00		
			75					0.00	0.00	363 045.00	3 120 875 032.50
	Total		75					0.00	0.00	363 045.00	3 120 875 032.50
Future											
Dec 2012	ZAGB	Future	16,682	14.1581	14.2339	14.1998	14.1400	1,158	16,422,145.00		
Mar 2013	ZAGB	Future	4,560	14.3501	14.4286	14.3735	14.3735	750	10,780,125.00		
Jun 2013	ZAGB	Future	261	14.5132	14.5947	0.0000	0.0000	0	0.00		
			21,503					1,908.00	27,202,270.00	2 340 402.00	28 996 225 056.30
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.6164	0.2005	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	22.1939	9.8503	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	497.1459	555.4858	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	299.8010	348.8180	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	153.1037	188.2860	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	136.1652	117.2924	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	654.4663	701.8359	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	34.4242	19.9260	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	68.3819	58.7551	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	683.7401	610.6188	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	496.8165	502.0733	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	364.0863	362.1808	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,401					1,908.00	27,202,270.00	2 731 773.00	29 123 069 741.35
Future											
Dec 2012	ZAJY	Future	22,073	0.1099	0.1106	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1116	0.1123	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	8.9256	8.9807	8.9385	8.9000	6	5,359,250.00		
Mar 2013	ZAUM	Future	5	9.0483	9.1053	9.0595	9.0595	5	4,529,750.00		

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	Jun 2013	ZAUM	Future	10	9.1525	9.2117	0.0000	0.0000	0	0.00	
				1,247					11.00	9,889,000.00	24 727.00
Option											19 531 269 660.00
	Dec 2012	ZAUM	8.30 Call	158	62908.2143	68456.3820	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUM	8.80 Call	158	20099.5424	24705.7149	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUM	9.02 Call	97	32531.2647	36563.7570	0.0000	0.0000	0	0.00	
				413					0.00	0.00	1 153.00
			Total	1,660					11.00	9,889,000.00	25 880.00
Future											31 741 211.88
	Dec 2012	ZAUS	Future	324,737	8.9256	8.9807	8.9612	8.8945	10,661	95,299,194.20	
	Mar 2013	ZAUS	Future	52,446	9.0483	9.1053	9.0801	9.0300	14,872	134,511,900.50	
	Jun 2013	ZAUS	Future	11,239	9.1525	9.2117	9.1800	9.1250	7	64,040.00	
	Dec 2013	ZAUS	Future	5,542	9.3485	9.4107	0.0000	0.0000	0	0.00	
				393,964					25,540.00	229,875,134.70	31 893 273.00
Option											255 669 201 181.00
	Dec 2012	ZAUS	7.80 Put	43,500	0.2073	0.2465	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	0.5102	0.5518	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	926.2880	981.4222	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	0.6880	0.7222	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	0.8865	0.9450	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	1.1450	1.1845	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	2.8478	2.7434	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	629.7468	684.6493	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	4.1468	3.9493	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	400	5.9457	5.6011	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.40 Put	1,000	8.3948	7.8279	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Call	50	441.5904	495.3414	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	3,500	15.9904	14.6414	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	354.2931	406.5850	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Put	500	28.6931	25.8850	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	274.1822	324.0386	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	2,700	61.8910	54.9829	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Call	1,000	203.3711	249.5711	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Put	300	77.7711	68.8711	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.82 Put	100	84.8910	75.1007	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	2,000	143.6119	184.8441	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	13,900	103.2937	134.7106	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	700	177.6937	154.0106	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.10 Call	1,540	73.5118	99.0230	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.20 Call	1,000	52.0356	72.3167	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.25 Call	9,250	43.7539	61.7283	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.50 Call	1,300	19.2301	28.7618	0.0000	0.0000	0	0.00	

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Mar 2013	ZAUS	8.00 Put	10,000	22.8268	25.6475	0.0000	0.0000	1,500	25,374.98		
Mar 2013	ZAUS	8.10 Put	180	29.0783	31.7744	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	86.7275	85.3051	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	110.6969	107.6655	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	165.4873	156.1170	0.0000	0.0000	200	33,000.00		
Mar 2013	ZAUS	8.85 Call	200	407.6778	452.7404	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	334.1831	375.0829	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	293.3170	329.9086	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	243.1844	275.8992	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	215.0382	245.3083	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	0	169.4144	195.0415	0.0000	0.0000	500	85,000.00		
Mar 2013	ZAUS	9.60 Call	200	159.9953	0.0000	0.0000	0.0000	200	33,000.00		
Mar 2013	ZAUS	10.00 Call	21,000	104.1586	122.4221	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	85.5239	101.3826	0.0000	0.0000	250	22,000.00		
Mar 2013	ZAUS	10.55 Call	250	62.5971	75.2015	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	49.4916	60.0468	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	1,000	225.6308	216.5389	0.0000	0.0000	1,000	26,000.00		
Jun 2013	ZAUS	9.85 Call	1,000	249.0485	0.0000	0.0000	0.0000	2,000	50,950.00		
Dec 2013	ZAUS	8.75 Put	750	323.7790	320.9671	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	443.7919	434.5709	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	542.2615	583.9410	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	405.4776	438.7836	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1748.3623	1812.9831	0.0000	0.0000	0	0.00		
			<u>269,086</u>					<u>5,650.00</u>	<u>275,324.98</u>	<u>4 061 869.00</u>	<u>1 763 344 221.28</u>
	Total		663,050					31,190.00	230,150,459.68	35 955 142.00	257 432 545 402.28

Grand Total	1,212,320							44,816.00	380 742 340.88	48,027,757	369,984,595,317.88
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