



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-November-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>	Dec 2012 CABM	Future	7,000	0.2685	0.3319	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>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>791 000.00</b>
<b>Future</b>	Dec 2012 CABU	Future	14,500	0.3445	0.3263	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>
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	<b>14 500.00</b>	<b>2 295 350.00</b>
<b>Future</b>	Dec 2012 CABV	Future	3,700	0.4251	0.3888	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>
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	<b>3 700.00</b>	<b>879 860.00</b>
<b>Future</b>	Dec 2012 CABW	Future	4,600	0.0001	0.0002	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>
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	<b>4 600.00</b>	<b>920 000.00</b>
<b>Future</b>	Dec 2012 CABX	Future	31,750	0.2438	0.2364	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>
		<b>Total</b>	<b>31,750</b>					<b>0.00</b>	<b>0.00</b>	<b>32 750.00</b>	<b>2 125 200.00</b>
<b>Future</b>	Dec 2012 CABY	Future	13,800	0.3231	0.3624	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>
		<b>Total</b>	<b>13,800</b>					<b>0.00</b>	<b>0.00</b>	<b>13 800.00</b>	<b>4 269 720.00</b>
<b>Future</b>	Dec 2012 CABZ	Future	52,500	0.0619	0.0861	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,500					0.00	0.00	54 830.00	4 619 050.00
		<b>Total</b>	<b>52,500</b>					<b>0.00</b>	<b>0.00</b>	54 830.00	4 619 050.00
<b>Future</b>											
	Dec 2012	CACA	Future	10	6079.0300	8247.3700	0.0000	0.0000	0	0.00	
				10					0.00	0.00	20.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20.00	1 568 000.00
<b>Future</b>											
	Dec 2012	CACB	Future	10	8546.9300	11242.7700	0.0000	0.0000	0	0.00	
				10					0.00	0.00	0.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
	Dec 2012	CACD	Future	10	6584.7500	5729.1600	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	455 000.00
<b>Future</b>											
	Mar 2013	CACE	Future	4,500	0.1234	0.1381	0.0000	0.0000	0	0.00	
				4,500					0.00	0.00	4 500.00
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	4 500.00	490 500.00
<b>Option</b>											
	Nov 2012	DABM	9.00 Call	20,000	4.9029	24.2303	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	40 000.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	40 000.00	2 440 000.00
<b>Option</b>											
	Nov 2012	DAEU	11.30 Put	3,000	50.3544	50.1871	0.0000	0.0000	0	0.00	
				3,000					0.00	0.00	6 000.00
		<b>Total</b>	<b>3,000</b>					<b>0.00</b>	<b>0.00</b>	6 000.00	392 499.90
<b>Future</b>											
	Nov 2012	DAUS	Future	0	8.8231	8.9026	0.0000	0.0000	23,000	204,206,900.00	
				0					23,000.00	204,206,900.00	68 610.00
<b>Option</b>											
	Nov 2012	DAUS	9.00 Call	30,000	17.7527	44.5605	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	0.0969	0.1437	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	25.8403	52.2085	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	1.8917	1.3773	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	98.1101	129.4684	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	6.9669	6.9527	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	175.3256	210.0526	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	14.7988	15.2655	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	238.4135	278.6485	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	24.1986	26.2713	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	296.7133	342.7112	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	35.7399	39.4765	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	356.3610	406.4576	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	527.7776	484.6744	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	282.6409	309.0005	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	569.3182	524.9530	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	322.5269	348.4168	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	604.8647	565.8233	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	350.1328	381.4257	0.0000	0.0000	0	0.00		
			<u>132,080</u>					<u>0.00</u>	<u>0.00</u>	<u>637 265.00</u>	<u>44 384 497.07</u>
	<b>Total</b>		<b>132,080</b>					<b>23,000.00</b>	<b>204,206,900.00</b>	<b>705 875.00</b>	<b>650 413 718.07</b>
<b>Future</b>											
Dec 2012	ZAAD	Future	9,287	9.2000	9.1954	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,508	9.2521	9.2484	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.2961	9.2934	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.3423	9.3411	0.0000	0.0000	0	0.00		
			<u>16,181</u>					<u>0.00</u>	<u>0.00</u>	<u>1 576 023.00</u>	<u>10 969 726 203.90</u>
	<b>Total</b>		<b>16,181</b>					<b>0.00</b>	<b>0.00</b>	<b>1 576 223.00</b>	<b>10 969 792 327.90</b>
<b>Future</b>											
Dec 2012	ZACA	Future	84	8.8739	8.9098	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9763	9.0127	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>
	<b>Total</b>		<b>109</b>					<b>0.00</b>	<b>0.00</b>	<b>21 352.00</b>	<b>152 461 153.20</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	73,756	11.3129	11.3650	11.3142	11.3142	50	565,710.00		
Mar 2013	ZAEU	Future	12,572	11.4818	11.5354	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6277	11.6818	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9066	11.9618	0.0000	0.0000	0	0.00		
			<u>86,903</u>					<u>50.00</u>	<u>565,710.00</u>	<u>2 526 043.00</u>	<u>27 677 925 276.10</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	0.0571	0.0486	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.2136	0.2176	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	1.1641	1.3231	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	1.6582	1.7850	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	22.8579	19.7314	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	343.1174	391.6857	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.10 Call	750	263.6086	311.1658	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	64.1642	93.2516	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	109.7218	115.8384	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	78.3626	94.9652	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.50
	<b>Total</b>		<b>150,468</b>					<b>50.00</b>	<b>565,710.00</b>	<b>3 147 180.00</b>	<b>27 835 875 319.50</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.3917	9.4384	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5375	9.5859	0.0000	0.0000	0	0.00		
			75					0.00	0.00	363 045.00	3 120 875 032.50
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>363 045.00</b>	<b>3 120 875 032.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	16,532	14.0712	14.1581	14.0946	14.0800	655	9,223,173.00		
Mar 2013	ZAGB	Future	4,560	14.2614	14.3501	14.2505	14.2505	1	14,250.50		
Jun 2013	ZAGB	Future	261	14.4240	14.5132	0.0000	0.0000	0	0.00		
			21,353					656.00	9,237,423.50	2 341 058.00	29 005 462 479.80
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	0.2354	0.6164	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	20.7337	22.1939	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	412.7081	497.1459	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	230.8559	299.8010	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	114.2553	153.1037	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	152.9240	136.1652	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	589.1968	654.4663	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	22.5986	34.4242	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	67.4744	68.3819	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	727.9922	683.7401	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	455.9355	496.8165	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	334.5894	364.0863	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	<b>Total</b>		<b>46,251</b>					<b>656.00</b>	<b>9,237,423.50</b>	<b>2 732 429.00</b>	<b>29 132 307 164.85</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	22,073	0.1089	0.1099	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1106	0.1116	0.0000	0.0000	0	0.00		
			23,966					0.00	0.00	218 051.00	2 219 133 316.40
	<b>Total</b>		<b>23,966</b>					<b>0.00</b>	<b>0.00</b>	<b>218 051.00</b>	<b>2 219 133 316.40</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,232	8.8455	8.9256	8.8700	8.8500	3	2,658,000.00		
Mar 2013	ZAUM	Future	5	8.9669	9.0483	0.0000	0.0000	0	0.00		

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	Jun 2013	ZAUM	Future	10	9.0708	9.1525	0.0000	0.0000	0	0.00	
				1,247				3.00	2,658,000.00	24 730.00	19 533 927 660.00
<b>Option</b>											
	Dec 2012	ZAUM	8.30 Call	158	55007.0407	62908.2143	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUM	8.80 Call	158	14804.7388	20099.5424	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUM	9.02 Call	97	28052.2179	32531.2647	0.0000	0.0000	0	0.00	
				413				0.00	0.00	1 153.00	31 741 211.88
			<b>Total</b>	<b>1,660</b>				<b>3.00</b>	<b>2,658,000.00</b>	<b>25 883.00</b>	<b>19 565 668 871.88</b>
<b>Future</b>											
	Dec 2012	ZAUS	Future	325,814	8.8455	8.9256	8.8924	8.8446	12,414	110,116,496.10	
	Mar 2013	ZAUS	Future	53,011	8.9669	9.0483	9.0000	8.9755	1,147	10,309,712.00	
	Jun 2013	ZAUS	Future	11,232	9.0708	9.1525	9.0725	9.0657	13	117,875.30	
	Dec 2013	ZAUS	Future	5,542	9.2664	9.3485	0.0000	0.0000	0	0.00	
				395,599				13,574.00	120,544,083.40	31 906 847.00	255 789 745 264.40
<b>Option</b>											
	Dec 2012	ZAUS	7.80 Put	43,500	0.2503	0.2073	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	7.95 Put	15,000	0.6374	0.5102	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Call	300	846.3119	926.2880	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.00 Put	12,540	0.8119	0.6880	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.05 Put	20,000	1.0381	0.8865	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.10 Put	3,000	1.3329	1.1450	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.25 Put	2,500	3.4104	2.8478	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Call	3,000	550.6247	629.7468	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.30 Put	6,000	5.1247	4.1468	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.35 Put	400	7.5413	5.9457	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.40 Put	1,000	10.8735	8.3948	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Call	50	366.7999	441.5904	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.50 Put	3,500	21.2999	15.9904	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Call	6,000	284.1789	354.2931	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.60 Put	500	38.6789	28.6931	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.70 Call	44,500	210.9005	274.1822	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.75 Put	2,700	82.9232	61.8910	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Call	1,000	148.9796	203.3711	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.80 Put	300	103.4796	77.7711	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.82 Put	100	112.5779	84.8910	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	8.90 Call	2,000	102.8965	143.6119	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Call	13,900	71.7112	103.2937	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.00 Put	700	226.2112	177.6937	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.10 Call	1,540	49.6111	73.5118	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.20 Call	1,000	34.2545	52.0356	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.25 Call	9,250	28.4823	43.7539	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	9.50 Call	1,300	12.1152	19.2301	0.0000	0.0000	0	0.00	

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Mar 2013	ZAUS	8.00 Put	10,000	21.6342	22.8268	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	27.9163	29.0783	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	95.6814	86.7275	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	126.4900	110.6969	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	188.2485	165.4873	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	353.9858	407.6778	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	288.0094	334.1831	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	252.5636	293.3170	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	207.9401	243.1844	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	183.1080	215.0382	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	135.0135	159.9953	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	86.4851	104.1586	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	70.3972	85.5239	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	50.7883	62.5971	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	39.4139	49.4916	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	248.6751	225.6308	0.0000	0.0000	500	117,000.00		
Jun 2013	ZAUS	9.85 Call	500	221.1086	249.0485	0.0000	0.0000	500	114,500.00		
Sep 2013	ZAUS	8.75 Put	500	295.0182	0.0000	0.0000	0.0000	1,500	176,000.00		
Sep 2013	ZAUS	10.20 Call	500	282.6389	0.0000	0.0000	0.0000	2,500	205,050.00		
Dec 2013	ZAUS	8.75 Put	750	335.5666	323.7790	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	466.7801	443.7919	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	496.4343	542.2615	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	368.7527	405.4776	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1674.3279	1748.3623	0.0000	0.0000	0	0.00		
			<u>269,086</u>					<u>5,000.00</u>	<u>612,550.00</u>	<u>4 066 869.00</u>	<u>1 763 956 771.28</u>
	<b>Total</b>		<b>664,685</b>					<b>18,574.00</b>	<b>121,156,633.40</b>	<b>35 973 716.00</b>	<b>257 553 702 035.68</b>

<b>Grand Total</b>	<b>1,190,855</b>							<b>42,283.00</b>	<b>337 824 666.90</b>	<b>48,070,040</b>	<b>370,322,419,984.78</b>
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