



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.3058	0.2685	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	7 000.00	791 000.00
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	7 000.00	791 000.00
<b>Future</b>	Dec 2012 CABU	Future	14,500	0.3661	0.3445	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	14 500.00	2 295 350.00
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	14 500.00	2 295 350.00
<b>Future</b>	Dec 2012 CABV	Future	3,700	0.4638	0.4251	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	3 700.00	879 860.00
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	3 700.00	879 860.00
<b>Future</b>	Dec 2012 CABW	Future	4,600	0.0000	0.0001	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	4 600.00	920 000.00
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	4 600.00	920 000.00
<b>Future</b>	Dec 2012 CABX	Future	31,750	0.2590	0.2438	0.0000	0.0000	0	0.00		
			<u>31,750</u>					<i>0.00</i>	<i>0.00</i>	32 750.00	2 125 200.00
		<b>Total</b>	<b>31,750</b>					<b>0.00</b>	<b>0.00</b>	32 750.00	2 125 200.00
<b>Future</b>	Dec 2012 CABY	Future	13,800	0.3856	0.3231	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	13 800.00	4 269 720.00
		<b>Total</b>	<b>13,800</b>					<b>0.00</b>	<b>0.00</b>	13 800.00	4 269 720.00
<b>Future</b>	Dec 2012 CABZ	Future	52,500	0.0712	0.0619	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	6950.9800	6079.0300	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	9855.1700	8546.9300	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	7044.1800	6584.7500	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	0.1359	0.1234	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>Future</b>											
	Dec 2012	CACF	Future	15,000	0.0806	0.0920	0.0000	0.0000	15,000	1,380,000.00	
				15,000					15,000.00	1,380,000.00	15 000.00
		<b>Total</b>	<b>15,000</b>					<b>15,000.00</b>	<b>1,380,000.00</b>	15 000.00	1 380 000.00
<b>Option</b>											
	Nov 2012	DABM	9.00 Call	20,000	6.1235	4.9029	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	9.7332	50.3544	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>Option</b>											
	Nov 2012	DAUS	9.00 Call	30,000	22.0091	17.7527	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	0.0244	0.0969	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	30.4681	25.8403	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.90 Call	15,000	130.3059	0.0000	0.0000	0.0000	15,000	1,839,000.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Dec 2012	DAUS	8.00 Put	7,530	1.3093	1.8917	0.0000	0.0000	0	0.00			
Dec 2012	DAUS	9.02 Call	7,530	107.8700	98.1101	0.0000	0.0000	0	0.00			
Jan 2013	DAUS	8.00 Put	6,625	5.8174	6.9669	0.0000	0.0000	0	0.00			
Jan 2013	DAUS	9.02 Call	6,625	187.1872	175.3256	0.0000	0.0000	0	0.00			
Feb 2013	DAUS	8.00 Put	6,245	11.7249	14.7988	0.0000	0.0000	0	0.00			
Feb 2013	DAUS	9.02 Call	6,245	250.6105	238.4135	0.0000	0.0000	0	0.00			
Mar 2013	DAUS	8.00 Put	7,500	20.8122	24.1986	0.0000	0.0000	0	0.00			
Mar 2013	DAUS	9.02 Call	7,500	311.2380	296.7133	0.0000	0.0000	0	0.00			
Apr 2013	DAUS	8.00 Put	7,500	32.0000	35.7399	0.0000	0.0000	0	0.00			
Apr 2013	DAUS	9.02 Call	7,500	372.1797	356.3610	0.0000	0.0000	0	0.00			
Jul 2013	DAUS	9.20 Put	1,400	492.3223	527.7776	0.0000	0.0000	0	0.00			
Jul 2013	DAUS	9.80 Call	2,800	288.6011	282.6409	0.0000	0.0000	0	0.00			
Aug 2013	DAUS	9.24 Put	2,200	533.9346	569.3182	0.0000	0.0000	0	0.00			
Aug 2013	DAUS	9.84 Call	4,400	328.2811	322.5269	0.0000	0.0000	0	0.00			
Sep 2013	DAUS	9.28 Put	1,200	571.6091	604.8647	0.0000	0.0000	0	0.00			
Sep 2013	DAUS	9.88 Call	2,400	357.8700	350.1328	0.0000	0.0000	0	0.00			
			<u>147,080</u>						<u>15,000.00</u>	<u>1,839,000.00</u>	<u>30 000.00</u>	<u>1 839 000.00</u>
<b>Total</b>			<b>147,080</b>					<b>15,000.00</b>	<b>1,839,000.00</b>	<b>30 000.00</b>	<b>1 839 000.00</b>	

**Future**

Dec 2012	ZAAD	Future	9,347	9.2175	9.2000	9.2502	9.2053	60	554,563.00			
Mar 2013	ZAAD	Future	4,508	9.2697	9.2521	0.0000	0.0000	0	0.00			
Jun 2013	ZAAD	Future	236	9.3128	9.2961	0.0000	0.0000	0	0.00			
Sep 2013	ZAAD	Future	2,150	9.3569	9.3423	0.0000	0.0000	0	0.00			
			<u>16,241</u>						<u>60.00</u>	<u>554,563.00</u>	<u>1 576 083.00</u>	<u>10 970 280 766.90</u>
<b>Total</b>			<b>16,241</b>					<b>60.00</b>	<b>554,563.00</b>	<b>1 576 283.00</b>	<b>10 970 346 890.90</b>	

**Future**

Dec 2012	ZACA	Future	84	8.9211	8.8739	0.0000	0.0000	0	0.00			
Mar 2013	ZACA	Future	25	9.0233	8.9763	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>	

**Future**

Dec 2012	ZAEU	Future	73,706	11.3874	11.3129	11.3895	11.3784	550	6,263,670.00			
Mar 2013	ZAEU	Future	12,591	11.5552	11.4818	11.5418	11.5418	39	450,130.20			
Jun 2013	ZAEU	Future	140	11.7008	11.6277	0.0000	0.0000	0	0.00			
Dec 2013	ZAEU	Future	435	11.9806	11.9066	0.0000	0.0000	0	0.00			
			<u>86,872</u>						<u>589.00</u>	<u>6,713,800.20</u>	<u>2 526 632.00</u>	<u>27 684 639 076.30</u>

**Option**

Dec 2012	ZAEU	9.50 Put	5,690	0.0345	0.0571	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.1340	0.2136	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.8185	1.1641	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAEU	10.40 Put	750	1.1607	1.6582	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	13.5078	22.8579	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	405.9190	343.1174	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	320.6006	263.6086	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	82.8018	64.1642	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	93.2497	109.7218	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	83.9559	78.3626	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	<b>Total</b>		<b>150,437</b>					<b>589.00</b>	<b>6,713,800.20</b>	<b>3 147 769.00</b>	<b>27 842 589 119.70</b>

**Future**

Dec 2012	ZAFR	Future	25	9.4538	9.3917	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.5986	9.5375	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>

**Future**

Dec 2012	ZAGB	Future	16,532	14.1567	14.0712	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	Future	4,560	14.3460	14.2614	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.5068	14.4240	0.0000	0.0000	0	0.00		
			21,353					0.00	0.00	2 341 058.00	29 005 462 479.80

**Option**

Dec 2012	ZAGB	12.25 Put	11,100	0.0750	0.2354	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	10.3403	20.7337	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	479.1502	412.7081	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	275.3464	230.8559	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	128.5810	114.2553	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	109.8793	152.9240	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	620.5416	589.1968	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	18.8688	22.5986	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	52.9019	67.4744	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	657.6157	727.9922	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	465.8576	455.9355	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	339.1863	334.5894	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>0.00</b>	<b>0.00</b>	<b>2 732 429.00</b>	<b>29 132 307 164.85</b>

**Future**

Dec 2012	ZAJY	Future	22,073	0.1090	0.1089	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1106	0.1106	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2012	ZAUM	Future	1,232	8.8943	8.8455	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	9.0152	8.9669	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1189	9.0708	0.0000	0.0000	0	0.00		
			<u>1,247</u>					<u>0.00</u>	<u>0.00</u>	<u>24 730.00</u>	<u>19 533 927 660.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	59711.4854	55007.0407	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	17058.9512	14804.7388	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	29455.3492	28052.2179	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>
	<b>Total</b>		<b>1,660</b>					<b>0.00</b>	<b>0.00</b>	<b>25 883.00</b>	<b>19 565 668 871.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	325,363	8.8943	8.8455	8.9188	8.8795	21,599	192,053,285.70		
Mar 2013	ZAUS	Future	54,016	9.0152	8.9669	9.0270	9.0007	1,628	14,671,875.00		
Jun 2013	ZAUS	Future	11,222	9.1189	9.0708	9.1395	9.1395	10	91,395.00		
Dec 2013	ZAUS	Future	5,542	9.3159	9.2664	0.0000	0.0000	0	0.00		
			<u>396,143</u>					<u>23,237.00</u>	<u>206,816,555.70</u>	<u>31 930 084.00</u>	<u>255 996 561 820.10</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	0.1604	0.2503	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.3945	0.6374	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	894.8334	846.3119	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.5334	0.8119	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.7044	1.0381	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.9325	1.3329	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	2.4744	3.4104	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	597.9611	550.6247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	3.6611	5.1247	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	5.3340	7.5413	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	7.6527	10.8735	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	409.3398	366.7999	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	15.0398	21.2999	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	322.0881	284.1789	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	27.7881	38.6789	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	242.5942	210.9005	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	62.2405	82.9232	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	173.3327	148.9796	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	79.0327	103.4796	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	86.6014	112.5779	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	116.3208	102.8965	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	80.1657	71.7112	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	185.8657	226.2112	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	54.6683	49.6111	0.0000	0.0000	0	0.00		

<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>	
Dec 2012	ZAUS	9.20 Call	1,000	37.1349	34.2545	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	30.6142	28.4823	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	12.3098	12.1152	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	17.9222	21.6342	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	23.2112	27.9163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	80.0761	95.6814	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	107.1344	126.4900	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	163.2165	188.2485	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	373.5860	353.9858	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	302.5184	288.0094	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	264.8210	252.5636	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	217.4192	207.9401	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	191.0904	183.1080	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	140.3847	135.0135	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	89.6709	86.4851	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	72.9655	70.3972	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	52.6955	50.7883	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	40.9809	39.4139	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	223.6552	248.6751	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	227.2214	221.1086	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	272.1321	295.0182	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	288.4928	282.6389	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	315.4705	335.5666	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	439.8193	466.7801	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	511.0890	496.4343	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	378.9911	368.7527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1712.8558	1674.3279	0.0000	0.0000	0	0.00		
			<u>269,086</u>					<u>0.00</u>	<u>0.00</u>	<u>4 066 869.00</u>	<u>1 763 956 771.28</u>
	<b>Total</b>		<b>665,229</b>					<b>23,237.00</b>	<b>206,816,555.70</b>	<b>35 996 953.00</b>	<b>257 760 518 591.38</b>
	<b>Grand Total</b>		<b>1,221,428</b>					<b>53,886.00</b>	<b>217 303 918.90</b>	<b>48,123,926</b>	<b>370,539,723,903.68</b>