



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.3764	0.3058	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	0.3571	0.3661	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	0.3903	0.4638	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	0.0000	0.0000	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	0.2424	0.2590	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	0.4928	0.3856	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	0.0976	0.0712	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
		Total	52,500					0.00	0.00	54 830.00	4 619 050.00
Future											
	Dec 2012 CACA	Future	10	9241.1400	6950.9800	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	0	15000.0000	9855.1700	0.0000	0.0000	10	1,500,000.00		
			0					10.00	1,500,000.00	10.00	1 500 000.00
		Total	0					10.00	1,500,000.00	10.00	1 500 000.00
Future											
	Dec 2012 CACD	Future	0	10000.0000	7044.1800	0.0000	0.0000	10	1,000,000.00		
			0					10.00	1,000,000.00	20.00	1 455 000.00
		Total	0					10.00	1,000,000.00	20.00	1 455 000.00
Future											
	Mar 2013 CACE	Future	4,500	0.1536	0.1359	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
Future											
	Dec 2012 CACF	Future	15,000	0.1163	0.0806	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	15 000.00	1 380 000.00
		Total	15,000					0.00	0.00	15 000.00	1 380 000.00
Option											
	Nov 2012 DABM	9.00 Call	55,000	7.5613	6.1235	0.0000	0.0000	35,000	434,000.00		
			55,000					35,000.00	434,000.00	75 000.00	2 874 000.00
		Total	55,000					35,000.00	434,000.00	75 000.00	2 874 000.00
Option											
	Nov 2012 DANZ	7.22 Call	0	83.5419	0.0000	0.0000	0.0000	12,000	765,000.00		
	Nov 2012 DANZ	7.26 Put	3,000	35.6963	0.0000	0.0000	0.0000	3,000	138,000.00		
			3,000					15,000.00	903,000.00	12 000.00	765 000.00
		Total	3,000					15,000.00	903,000.00	12 000.00	765 000.00
Option											
	Nov 2012 DAUS	9.00 Call	30,000	35.9832	22.0091	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	8.00 Put	8,440	0.0020	0.0244	0.0000	0.0000	0	0.00		
	Nov 2012 DAUS	9.02 Call	8,440	46.4326	30.4681	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	DAUS	8.90 Call	15,000	170.4857	130.3059	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	0.8827	1.3093	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	132.1364	107.8700	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	4.6662	5.8174	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	215.6334	187.1872	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	10.1777	11.7249	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	285.3558	250.6105	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	18.3912	20.8122	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	347.4794	311.2380	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	28.2581	32.0000	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	408.0042	372.1797	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	444.6474	492.3223	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	308.3871	288.6011	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	485.8162	533.9346	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	350.0312	328.2811	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	522.6505	571.6091	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	380.3895	357.8700	0.0000	0.0000	0	0.00		
			<u>147,080</u>					<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 839 000.00</u>
Total			147,080					0.00	0.00	30 000.00	1 839 000.00
Future											
Dec 2012	ZAAD	Future	9,574	9.2789	9.2175	9.3170	9.3027	560	5,216,662.00		
Mar 2013	ZAAD	Future	4,508	9.3322	9.2697	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.3743	9.3128	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.4221	9.3569	0.0000	0.0000	0	0.00		
			<u>16,468</u>					<u>560.00</u>	<u>5,216,662.00</u>	<u>1 576 643.00</u>	<u>10 975 497 428.90</u>
Total			16,468					560.00	5,216,662.00	1 576 843.00	10 975 563 552.90
Future											
Dec 2012	ZACA	Future	84	8.9971	8.9211	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.1005	9.0233	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	73,750	11.5079	11.3874	11.5395	11.4140	1,118	12,880,364.20		
Mar 2013	ZAEU	Future	12,582	11.6786	11.5552	11.5932	11.5818	10	115,920.60		
Jun 2013	ZAEU	Future	180	11.8211	11.7008	11.7800	11.7320	40	470,240.00		
Dec 2013	ZAEU	Future	435	12.1140	11.9806	0.0000	0.0000	0	0.00		
			<u>86,947</u>					<u>1,168.00</u>	<u>13,466,524.80</u>	<u>2 527 800.00</u>	<u>27 698 105 601.10</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0256	0.0345	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0918	0.1340	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	10.30 Put	375	0.5295	0.8185	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.7816	1.1607	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	7.3736	13.5078	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	517.9812	405.9190	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	426.1439	320.6006	0.0000	0.0000	325	108,212.00		
Dec 2012	ZAEU	11.50 Call	100	130.9711	82.8018	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	68.6993	93.2497	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	94.8369	83.9559	0.0000	0.0000	0	0.00		
			63,240					325.00	108,212.00	621 462.00	158 058 255.40
	Total		150,187					1,493.00	13,574,736.80	3 149 262.00	27 856 163 856.50
Future											
Dec 2012	ZAFR	Future	25	9.5547	9.4538	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7020	9.5986	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	16,868	14.3018	14.1567	14.3560	14.3070	14,400	206,314,367.60		
Mar 2013	ZAGB	Future	4,560	14.4941	14.3460	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.6516	14.5068	0.0000	0.0000	0	0.00		
			21,689					14,400.00	206,314,367.60	2 355 458.00	29 211 776 847.40
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.0495	0.0750	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	5.8504	10.3403	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	614.0266	479.1502	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	391.4917	275.3464	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	207.8864	128.5810	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	85.4896	109.8793	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	725.9786	620.5416	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	17.9621	18.8688	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	47.4525	52.9019	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	571.0824	657.6157	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	518.4256	465.8576	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	376.5189	339.1863	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,587					14,400.00	206,314,367.60	2 746 829.00	29 338 621 532.45
Future											
Dec 2012	ZAJY	Future	22,073	0.1089	0.1090	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1105	0.1106	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

<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>
Future											
Dec 2012	ZAUM	Future	1,232	8.9740	8.8943	8.9815	8.9815	5	4,490,750.00		
Mar 2013	ZAUM	Future	5	9.0970	9.0152	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1987	9.1189	0.0000	0.0000	0	0.00		
			<u>1,247</u>					<u>5.00</u>	<u>4,490,750.00</u>	<u>24 735.00</u>	<u>19 538 418 410.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	67584.9282	59711.4854	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	22162.7652	17058.9512	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	33113.0246	29455.3492	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		<u>1,660</u>					<u>5.00</u>	<u>4,490,750.00</u>	<u>25 888.00</u>	<u>19 570 159 621.88</u>
Future											
Dec 2012	ZAUS	Future	325,913	8.9740	8.8943	9.0338	8.9250	20,976	187,865,760.90		
Mar 2013	ZAUS	Future	55,359	9.0970	9.0152	9.1087	9.0536	3,607	32,854,858.50		
Jun 2013	ZAUS	Future	11,217	9.1987	9.1189	9.2180	9.2100	10	92,140.00		
Dec 2013	ZAUS	Future	5,542	9.4049	9.3159	0.0000	0.0000	0	0.00		
			<u>398,031</u>					<u>24,593.00</u>	<u>220,812,759.40</u>	<u>31 954 677.00</u>	<u>256 217 374 579.50</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.1054	0.1604	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.2546	0.3945	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	974.3424	894.8334	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.3424	0.5334	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.4609	0.7044	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.6209	0.9325	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	1.5352	2.4744	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	676.2526	597.9611	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	2.2526	3.6611	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	3.2669	5.3340	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	4.6822	7.6527	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	483.2737	409.3398	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	9.2737	15.0398	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	391.4717	322.0881	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	17.4717	27.7881	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	305.2617	242.5942	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	40.9999	62.2405	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	227.0614	173.3327	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	53.0614	79.0327	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	58.6076	86.6014	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	159.3802	116.3208	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	104.2658	80.1657	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	130.2658	185.8657	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	1,540	70.5960	54.6683	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	47.2818	37.1349	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	38.6224	30.6142	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	14.3419	12.3098	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	15.7119	17.9222	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	20.3259	23.2112	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	65.9217	80.0761	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	86.5266	107.1344	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	132.3018	163.2165	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	419.2536	373.5860	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	340.6124	302.5184	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	295.4603	264.8210	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	242.0042	217.4192	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	212.2204	191.0904	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	154.4643	140.3847	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	97.5546	89.6709	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	78.8700	72.9655	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	56.3226	52.6955	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	43.7175	40.9809	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	191.1222	223.6552	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	242.8218	227.2214	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	242.5276	272.1321	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	305.7475	288.4928	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	283.6603	315.4705	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	395.9745	439.8193	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	541.4805	511.0890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	399.7244	378.9911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1780.5566	1712.8558	0.0000	0.0000	0	0.00		
			<u>269,086</u>					0.00	0.00	4 066 869.00	1 763 956 771.28
	Total		667,117					24,593.00	220,812,759.40	36 021 546.00	257 981 331 350.78

Grand Total	1,258,609			91,071.00	454 246 275.80	48,260,997	370,996,156,178.48
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