



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.3569	0.3764	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	<u>791 000.00</u>
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.3684	0.3571	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<u>0.00</u>	<u>0.00</u>	<u>14 500.00</u>	<u>2 295 350.00</u>
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.4286	0.3903	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>3 700.00</u>	<u>879 860.00</u>
		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>					<u>0.00</u>	<u>0.00</u>	<u>4 600.00</u>	<u>920 000.00</u>
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	31,750	0.2702	0.2424	0.0000	0.0000	0	0.00		
			<u>31,750</u>					<u>0.00</u>	<u>0.00</u>	<u>32 750.00</u>	<u>2 125 200.00</u>
		Total	31,750					0.00	0.00	32 750.00	2 125 200.00
Future	Dec 2012 CABY	Future	13,800	0.5145	0.4928	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<u>0.00</u>	<u>0.00</u>	<u>13 800.00</u>	<u>4 269 720.00</u>
		Total	13,800					0.00	0.00	13 800.00	4 269 720.00
Future	Dec 2012 CABZ	Future	52,500	0.0878	0.0976	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	8628.3300	9241.1400	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											
	Mar 2013	CACE	Future	4,500	0.1480	0.1536	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	0.1035	0.1163	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
Future											
	Jan 2013	CACG	Future	10	4496.4407	3800.0000	0.0000	0.0000	10	380,000.00	
				10				10.00	380,000.00	10.00	380 000.00
		Total	10					10.00	380,000.00	10.00	380 000.00
Option											
	Nov 2012	DANZ	7.26 Put	3,000	31.5396	35.6963	0.0000	0.0000	0	0.00	
	Nov 2012	DANZ	7.30 Put	3,000	48.6067	0.0000	0.0000	3,000	126,999.90		
				6,000				3,000.00	126,999.90	3 000.00	138 000.00
		Total	6,000					3,000.00	126,999.90	3 000.00	138 000.00
Future											
	Nov 2012	DAUS	Future	30,000	8.9309	8.9553	0.0000	0.0000	30,000	269,829,000.00	
				30,000				30,000.00	269,829,000.00	98 610.00	875 858 221.00
Option											
	Nov 2012	DAUS	9.00 Call	30,000	24.7449	35.9832	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	8.00 Put	8,440	0.0020	0.0020	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	35.5479	46.4326	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.90 Call	15,000	155.1864	170.4857	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	0.9313	0.8827	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	122.6837	132.1364	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	5.6575	4.6662	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	204.4564	215.6334	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	14.1840	10.1777	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	271.8575	285.3558	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	DAUS	8.00 Put	7,500	23.6876	18.3912	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	336.3983	347.4794	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	35.5339	28.2581	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	398.2250	408.0042	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	452.0877	444.6474	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	304.4934	308.3871	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	493.0237	485.8162	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	344.9860	350.0312	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	530.6152	522.6505	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	376.9112	380.3895	0.0000	0.0000	0	0.00		
			<u>147,080</u>					0.00	0.00	652 265.00	46 223 497.07
	Total		177,080					30,000.00	269,829,000.00	750 875.00	922 081 718.07
Future											
Dec 2012	ZAAD	Future	9,506	9.2890	9.2789	9.2975	9.2975	1,000	9,297,500.00		
Mar 2013	ZAAD	Future	4,508	9.3427	9.3322	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.3890	9.3743	9.4125	9.3950	3	28,220.00		
Sep 2013	ZAAD	Future	2,150	9.4376	9.4221	0.0000	0.0000	0	0.00		
			<u>16,400</u>					1,003.00	9,325,720.00	1 577 646.00	10 984 823 148.90
	Total		16,400					1,003.00	9,325,720.00	1 577 846.00	10 984 889 272.90
Future											
Dec 2012	ZACA	Future	84	8.9776	8.9971	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0806	9.1005	0.0000	0.0000	0	0.00		
			<u>109</u>					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	74,260	11.5317	11.5079	11.5842	11.5212	1,575	18,188,369.50		
Mar 2013	ZAEU	Future	12,582	11.7020	11.6786	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	200	11.8528	11.8211	11.9000	11.8600	20	237,600.00		
Dec 2013	ZAEU	Future	435	12.1477	12.1140	0.0000	0.0000	0	0.00		
			<u>87,477</u>					1,595.00	18,425,969.50	2 529 395.00	27 716 531 570.60
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0185	0.0256	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0677	0.0918	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.4028	0.5295	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.6115	0.7816	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	5.6863	7.3736	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	539.5946	517.9812	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	446.4268	426.1439	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	141.3478	130.9711	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	67.8519	68.6993	0.0000	0.0000	0	0.00		

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Mar 2013	ZAEU	12.64 Call	27,600	101.8434	94.8369	0.0000	0.0000	0	0.00		
			63,240					0.00	0.00	621 462.00	158 058 255.40
		Total	150,717					1,595.00	18,425,969.50	3 150 857.00	27 874 589 826.00
Future											
Dec 2012	ZAFR	Future	25	9.5739	9.5547	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7206	9.7020	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	16,207	14.2770	14.3018	14.3500	14.3099	7,180	102,893,914.00		
Mar 2013	ZAGB	Future	4,560	14.4682	14.4941	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.6346	14.6516	0.0000	0.0000	0	0.00		
			21,028					7,180.00	102,893,914.00	2 362 638.00	29 314 670 761.40
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.0020	0.0495	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	5.8579	5.8504	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	589.4993	614.0266	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	370.4915	391.4917	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	194.7028	207.8864	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	98.5152	85.4896	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	718.1831	725.9786	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	19.1258	17.9621	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	57.7727	47.4525	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	589.6429	571.0824	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	519.2054	518.4256	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	374.1779	376.5189	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
		Total	45,926					7,180.00	102,893,914.00	2 754 009.00	29 441 515 446.45
Future											
Dec 2012	ZAJY	Future	22,073	0.1087	0.1089	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1103	0.1105	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	8.9528	8.9740	9.0000	9.0000	1	900,000.00		
Mar 2013	ZAUM	Future	5	9.0750	9.0970	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1824	9.1987	0.0000	0.0000	0	0.00		
			1,247					1.00	900,000.00	24 736.00	19 539 318 410.00
Option											

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Dec 2012	ZAUM	8.30 Call	158	65462.8001	67584.9282	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	20440.3793	22162.7652	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	31805.9721	33113.0246	0.0000	0.0000	0	0.00		
			413					0.00	0.00	1 153.00	31 741 211.88
	Total		1,660					1.00	900,000.00	25 889.00	19 571 059 621.88

Future

Dec 2012	ZAUS	Future	328,251	8.9528	8.9740	9.0112	8.9510	17,604	158,395,298.40		
Mar 2013	ZAUS	Future	54,506	9.0750	9.0970	9.1290	9.0715	3,620	32,924,257.00		
Jun 2013	ZAUS	Future	11,495	9.1824	9.1987	9.2375	9.1960	825	7,615,688.50		
Dec 2013	ZAUS	Future	5,542	9.3894	9.4049	0.0000	0.0000	0	0.00		
			399,794					22,049.00	198,935,243.90	31 976 726.00	256 416 309 823.40

Option

Dec 2012	ZAUS	7.80 Put	43,500	0.1082	0.1054	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.2549	0.2546	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	953.1405	974.3424	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.3405	0.3424	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.4555	0.4609	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.5875	0.6209	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	1.4795	1.5352	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	654.9866	676.2526	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	2.1866	2.2526	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	3.1946	3.2669	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	4.6121	4.6822	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	462.0676	483.2737	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	9.2676	9.2737	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	370.4986	391.4717	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	17.6986	17.4717	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	284.8564	305.2617	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	42.2687	40.9999	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	207.7678	227.0614	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	54.9678	53.0614	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	60.8195	58.6076	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	141.9324	159.3802	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	93.9617	104.2658	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	141.1617	130.2658	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	63.2457	70.5960	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	42.2805	47.2818	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	34.5587	38.6224	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	13.2721	14.3419	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	20.7119	15.7119	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	25.7862	20.3259	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	72.4540	65.9217	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.60 Put	500	92.2335	86.5266	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	141.1752	132.3018	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	406.2692	419.2536	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	327.5665	340.6124	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	284.6912	295.4603	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	233.8178	242.0042	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	205.5927	212.2204	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	151.4163	154.4643	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	98.2290	97.5546	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	80.8021	78.8700	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	59.6525	56.3226	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	47.7143	43.7175	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	197.2692	191.1222	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	497.8010	0.0000	0.0000	0.0000	300	144,900.00		
Jun 2013	ZAUS	9.40 Call	300	348.5739	0.0000	0.0000	0.0000	300	104,100.00		
Jun 2013	ZAUS	9.70 Call	300	271.5672	0.0000	0.0000	0.0000	300	73,800.00		
Jun 2013	ZAUS	9.85 Call	500	241.4982	242.8218	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	246.9362	242.5276	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	303.4428	305.7475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	293.5464	283.6603	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	405.2660	395.9745	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	538.5113	541.4805	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	400.7312	399.7244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1766.6967	1780.5566	0.0000	0.0000	0	0.00		
				<u>269,986</u>				<u>900.00</u>	<u>322,800.00</u>	<u>4 067 769.00</u>	<u>1 764 279 571.28</u>
	Total		669,780					22,949.00	199,258,043.90	36 044 495.00	258 180 589 394.68

Grand Total	1,239,083			65,738.00	601 139 647.30	48,326,735	371,597,295,825.78
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