



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.2974	0.3128	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	0.4186	0.3989	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	0.4773	0.9290	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	0.3050	0.2859	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	0.5134	0.5100	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	0.0583	0.0670	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	5	6237.6300	6902.8300	0.0000	0.0000	0	0.00	
				5					0.00	0.00	35.00
		Total	5					0.00	0.00	35.00	2 844 950.00
Future											
	Mar 2013	CACE	Future	4,500	0.1371	0.1401	0.0000	0.0000	0	0.00	
				4,500					0.00	0.00	4 500.00
		Total	4,500					0.00	0.00	4 500.00	490 500.00
Future											
	Dec 2012	CACF	Future	15,000	0.0632	0.0733	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15 000.00
		Total	15,000					0.00	0.00	15 000.00	1 380 000.00
Future											
	Jan 2013	CACG	Future	10	4187.9377	4440.2573	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		Total	10					0.00	0.00	10.00	380 000.00
Future											
	Jan 2013	CACH	Future	20	6224.9814	5877.1000	0.0000	0.0000	0	0.00	
				20					0.00	0.00	20.00
		Total	20					0.00	0.00	20.00	1 000 000.00
Future											
	Jan 2013	CACJ	Future	30	13356.5457	12623.6000	0.0000	0.0000	0	0.00	
				30					0.00	0.00	30.00
		Total	30					0.00	0.00	30.00	3 150 000.00
Future											
	Jan 2013	CACK	Future	35	11197.9824	11431.7000	0.0000	0.0000	0	0.00	
				35					0.00	0.00	35.00
		Total	35					0.00	0.00	35.00	3 874 500.00
Future											
	Jan 2013	CACL	Future	25,000	0.0201	0.0232	0.0000	0.0000	0	0.00	
				25,000					0.00	0.00	25 000.00
		Total	25,000					0.00	0.00	25 000.00	562 500.00

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Future											
Jan 2013	CACM	Future	25,000	0.0195	0.0225	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25 000.00</u>	<u>547 500.00</u>
		Total	25,000					0.00	0.00	25 000.00	547 500.00
Option											
Nov 2012	DANZ	7.26 Put	3,000	13.5786	28.4479	0.0000	0.0000	0	0.00		
Nov 2012	DANZ	7.30 Put	3,000	28.1672	45.8072	0.0000	0.0000	0	0.00		
Dec 2012	DANZ	7.25 Put	20,000	38.1108	0.0000	0.0000	0.0000	20,000	810,000.00		
			<u>26,000</u>					<u>20,000.00</u>	<u>810,000.00</u>	<u>20 000.00</u>	<u>810 000.00</u>
		Total	26,000					20,000.00	810,000.00	20 000.00	810 000.00
Option											
Nov 2012	DAUS	8.80 Put	30,000	5.5676	16.9939	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.00 Call	30,000	1.6415	11.3825	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	0.0050	0.0035	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	10.9526	20.0776	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.90 Call	15,000	111.9441	123.9150	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	0.8109	1.0024	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	91.2887	101.4895	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	5.5891	6.3204	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	171.0808	180.2680	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	12.2416	14.6593	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	234.5004	243.8783	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	22.1536	24.5211	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	297.5333	307.2191	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	34.0220	36.3810	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	360.4963	369.4571	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	481.4485	474.8921	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	278.7578	285.2116	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	520.7933	514.5970	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	317.0237	323.7630	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	558.9530	552.7868	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	348.4257	355.6970	0.0000	0.0000	0	0.00		
			<u>177,080</u>					<u>0.00</u>	<u>0.00</u>	<u>60 000.00</u>	<u>1 839 000.00</u>
		Total	177,080					0.00	0.00	60 000.00	1 839 000.00
Future											
Dec 2012	ZAAD	Future	9,567	9.2804	9.2665	9.2691	9.2691	100	926,910.00		
Mar 2013	ZAAD	Future	4,508	9.3351	9.3201	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.3818	9.3661	9.3859	9.3859	2	18,771.80		
Sep 2013	ZAAD	Future	2,150	9.4300	9.4137	0.0000	0.0000	0	0.00		
			<u>16,461</u>					<u>102.00</u>	<u>945,681.80</u>	<u>1 577 748.00</u>	<u>10 985 768 830.70</u>

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Total			16,461					102.00	945,681.80	1 577 948.00	10 985 834 954.70
Future											
Dec 2012	ZACA	Future	84	8.9366	8.9372	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0398	9.0401	0.0000	0.0000	0	0.00		
			<u>109</u>					<u>0.00</u>	<u>0.00</u>	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	11.5236	11.5244	11.5299	11.5299	100	1,152,990.00		
Mar 2013	ZAEU	Future	12,582	11.6944	11.6946	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	200	11.8451	11.8451	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.1429	12.1403	0.0000	0.0000	0	0.00		
			<u>87,477</u>					<u>100.00</u>	<u>1,152,990.00</u>	2 529 495.00	27 717 684 560.60
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0243	0.0149	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0543	0.0500	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.1818	0.2749	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.2739	0.4186	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	5.1355	5.4929	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	530.6001	532.0246	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	436.3549	438.6370	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	123.4545	133.0681	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	57.7897	66.9237	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	89.9544	100.1671	0.0000	0.0000	0	0.00		
			<u>63,240</u>					<u>0.00</u>	<u>0.00</u>	621 462.00	158 058 255.40
Total			150,717					100.00	1,152,990.00	3 150 957.00	27 875 742 816.00
Future											
Dec 2012	ZAFR	Future	25	9.5692	9.5700	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7162	9.7167	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	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	14,996	14.2272	14.2289	14.2287	14.2287	2,241	31,943,895.50		
Mar 2013	ZAGB	Future	4,560	14.4197	14.4202	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.5859	14.5865	0.0000	0.0000	0	0.00		
			<u>19,817</u>					<u>2,241.00</u>	<u>31,943,895.50</u>	2 365 140.00	29 350 334 214.90
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.0001	0.0778	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	5.6056	6.5972	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	539.7019	544.3883	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.95 Call	11,100	319.3139	331.0617	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	144.9506	165.4650	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	94.8703	110.6000	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	670.6830	687.3743	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	17.6985	20.0858	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	51.3691	60.6677	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	597.9205	618.5716	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	481.3277	501.8587	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	344.5848	361.8035	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		44,715					2,241.00	31,943,895.50	2 756 511.00	29 477 178 899.95
Future											
Dec 2012	ZAJY	Future	22,073	0.1082	0.1080	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1098	0.1096	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	8.8879	8.9029	8.8950	8.8950	5	4,447,500.00		
Mar 2013	ZAUM	Future	5	9.0097	9.0245	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1164	9.1314	0.0000	0.0000	0	0.00		
			1,247					5.00	4,447,500.00	24 742.00	19 544 657 410.00
Option											
Dec 2012	ZAUM	8.30 Call	158	58956.2270	60481.0025	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	15197.5023	16654.9002	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	28027.2829	28940.6140	0.0000	0.0000	0	0.00		
			413					0.00	0.00	1 153.00	31 741 211.88
	Total		1,660					5.00	4,447,500.00	25 895.00	19 576 398 621.88
Future											
Dec 2012	ZAUS	Future	337,882	8.8879	8.9029	8.9002	8.8829	20,495	182,327,391.20		
Mar 2013	ZAUS	Future	55,287	9.0097	9.0245	9.0212	9.0001	1,314	11,847,474.40		
Jun 2013	ZAUS	Future	11,495	9.1164	9.1314	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.3241	9.3382	0.0000	0.0000	0	0.00		
			410,206					21,809.00	194,174,865.60	32 019 591.00	256 798 966 602.80
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.1078	0.1112	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.2487	0.2626	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	888.2309	903.2515	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.3309	0.3515	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.4255	0.4559	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.5503	0.5939	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.25 Put	2,500	1.4485	1.5691	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	590.1068	605.2706	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	2.2068	2.3706	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	3.3175	3.5326	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	4.9187	5.1911	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	398.2566	413.6339	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	10.3566	10.7339	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	308.4350	323.8102	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	20.5350	20.9102	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	226.1299	241.2015	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	50.9075	50.6330	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	154.5786	168.7834	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	66.6786	65.8834	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	73.9346	72.8774	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	96.7328	109.2896	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	62.1641	73.0182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	174.2641	170.1182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	39.3256	48.3227	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	24.7309	31.9511	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	19.6181	26.0280	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	6.5478	10.1067	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	19.0516	21.4486	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	24.4927	26.8142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	77.3749	77.6400	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	102.9674	102.2330	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	157.1526	154.8464	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	360.8031	372.0511	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	288.1476	297.3720	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	250.9684	259.7567	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	204.6064	212.7930	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	179.0740	186.8870	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	130.6548	137.7318	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	83.3092	89.4810	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	67.9671	73.7403	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	49.5022	54.6752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	38.9002	43.6422	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	217.0712	212.0799	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	531.6777	524.3417	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	318.5279	325.9619	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	247.1419	253.8258	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	219.4058	225.7433	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	259.4873	257.7237	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	279.1124	285.7576	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	8.75 Put	750	305.8445	304.9630	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	427.4403	422.6724	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	505.7404	513.7497	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	375.3260	382.3930	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1716.6445	1720.0478	0.0000	0.0000	0	0.00		
			<u>269,986</u>					<i>0.00</i>	<i>0.00</i>	<i>4 067 769.00</i>	<i>1 764 279 571.28</i>
	Total		680,192					21,809.00	194,174,865.60	36 087 360.00	258 563 246 174.08

Grand Total	1,318,425							44,257.00	233 474 932.90	48,437,410	372,297,041,180.48
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