



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.2509	0.2974	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	0.4355	0.4186	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	0.5292	0.4773	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	0.3257	0.3050	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	0.2041	0.5134	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	0.0385	0.0583	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	4963.6200	6237.6300	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	0.1269	0.1371	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	0.0367	0.0632	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	5747.9741	4187.9377	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	7066.4127	6224.9814	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	15488.5167	13356.5457	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	13794.9549	11197.9824	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	0.0226	0.0201	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	0.0215	0.0195	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
Future											
Nov 2012	DANZ	Future	6,000	7.2433	7.2962	0.0000	0.0000	6,000	43,498,200.00		
			<u>6,000</u>					<u>6,000.00</u>	<u>43,498,200.00</u>	<u>63 000.00</u>	<u>426 445 300.00</u>
Option											
Nov 2012	DANZ	7.26 Put	3,000	28.0333	13.5786	0.0000	0.0000	0	0.00		
Nov 2012	DANZ	7.30 Put	3,000	60.5181	28.1672	0.0000	0.0000	0	0.00		
Dec 2012	DANZ	7.25 Put	20,000	56.4084	38.1108	0.0000	0.0000	0	0.00		
			<u>26,000</u>					<u>0.00</u>	<u>0.00</u>	<u>84 000.00</u>	<u>4 025 998.90</u>
		Total	32,000					6,000.00	43,498,200.00	147 000.00	430 471 298.90
Option											
Nov 2012	DAUS	8.00 Put	8,440	0.0058	0.0050	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	3.7796	10.9526	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.84 Put	10,000	66.8962	0.0000	0.0000	0.0000	10,000	603,000.00		
Dec 2012	DAUS	8.90 Call	15,000	84.1889	111.9441	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	0.8027	0.8109	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	68.6455	91.2887	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	4.4122	5.5891	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	145.2930	171.0808	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	10.4932	12.2416	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	207.5278	234.5004	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	19.2406	22.1536	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	267.1867	297.5333	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	29.5738	34.0220	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	327.0636	360.4963	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	496.8398	481.4485	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	250.9596	278.7578	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	534.1304	520.7933	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	287.2555	317.0237	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	573.2856	558.9530	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	317.9158	348.4257	0.0000	0.0000	0	0.00		
			<u>127,080</u>					<u>10,000.00</u>	<u>603,000.00</u>	<u>15 000.00</u>	<u>1 839 000.00</u>
		Total	127,080					10,000.00	603,000.00	15 000.00	1 839 000.00
Future											
Dec 2012	ZAAD	Future	10,317	9.2398	9.2804	9.2840	9.2840	750	6,963,000.00		
Mar 2013	ZAAD	Future	4,508	9.2940	9.3351	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.3394	9.3818	9.3600	9.3600	2	18,720.00		

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Sep 2013	ZAAD	Future	2,750	9.3858	9.4300	9.4025	9.4015	1,200	11,282,130.00		
			17,811					1,952.00	18,263,850.00	1 579 700.00	11 004 032 680.70
		Total	17,811					1,952.00	18,263,850.00	1 579 900.00	11 004 098 804.70
Future											
Dec 2012	ZACA	Future	84	8.9104	8.9366	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0128	9.0398	0.0000	0.0000	0	0.00		
			109					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	74,215	11.4384	11.5236	11.4901	11.4901	155	1,778,995.50		
Mar 2013	ZAEU	Future	12,582	11.6073	11.6944	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	200	11.7558	11.8451	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.0495	12.1429	0.0000	0.0000	0	0.00		
			87,432					155.00	1,778,995.50	2 529 650.00	27 719 463 556.10
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0246	0.0243	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0504	0.0543	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.1525	0.1818	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.2703	0.2739	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	7.0621	5.1355	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	448.1797	530.6001	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	356.6226	436.3549	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	80.8673	123.4545	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	77.2377	57.7897	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	77.5071	89.9544	0.0000	0.0000	0	0.00		
			63,240					0.00	0.00	621 462.00	158 058 255.40
		Total	150,672					155.00	1,778,995.50	3 151 112.00	27 877 521 811.50
Future											
Dec 2012	ZAFR	Future	25	9.4983	9.5692	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.6439	9.7162	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	15,096	14.1816	14.2272	14.2287	14.2000	180	2,557,439.00		
Mar 2013	ZAGB	Future	4,560	14.3732	14.4197	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.5382	14.5859	0.0000	0.0000	0	0.00		
			19,917					180.00	2,557,439.00	2 365 320.00	29 352 891 653.90
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.0426	0.0001	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.55 Put	100	6.2643	5.6056	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	495.9901	539.7019	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	281.1357	319.3139	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	118.7727	144.9506	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	106.8993	94.8703	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	639.2988	670.6830	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	18.7028	17.6985	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	55.2891	51.3691	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	623.8615	597.9205	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	460.9367	481.3277	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	327.8861	344.5848	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		44,815					180.00	2,557,439.00	2 756 691.00	29 479 736 338.95
Future											
Dec 2012	ZAJY	Future	22,073	0.1075	0.1082	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,868	0.1091	0.1098	0.1099	0.1099	25	274,750.00		
			23,941					25.00	274,750.00	218 076.00	2 219 408 066.40
	Total		23,941					25.00	274,750.00	218 076.00	2 219 408 066.40
Future											
Dec 2012	ZAUM	Future	1,232	8.8379	8.8879	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.9586	9.0097	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.0640	9.1164	0.0000	0.0000	0	0.00		
			1,247					0.00	0.00	24 742.00	19 544 657 410.00
Option											
Dec 2012	ZAUM	8.30 Call	158	53983.1082	58956.2270	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	11338.7966	15197.5023	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	25078.5491	28027.2829	0.0000	0.0000	0	0.00		
			413					0.00	0.00	1 153.00	31 741 211.88
	Total		1,660					0.00	0.00	25 895.00	19 576 398 621.88
Future											
Dec 2012	ZAUS	Future	344,547	8.8379	8.8879	8.8879	8.8300	14,747	130,577,763.60		
Mar 2013	ZAUS	Future	55,880	8.9586	9.0097	8.9959	8.9500	7,693	69,052,071.00		
Jun 2013	ZAUS	Future	11,706	9.0640	9.1164	9.1073	9.0725	821	7,465,207.00		
Dec 2013	ZAUS	Future	5,542	9.2695	9.3241	0.0000	0.0000	0	0.00		
			417,675					23,261.00	207,095,041.60	32 042 852.00	257 006 061 644.40
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.1195	0.1078	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.2616	0.2487	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	838.2373	888.2309	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.3373	0.3309	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.05 Put	20,000	0.4378	0.4255	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.5719	0.5503	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	1.5320	1.4485	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	540.2297	590.1068	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	2.3297	2.2068	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	3.5051	3.3175	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	5.2138	4.9187	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	349.0137	398.2566	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	11.1137	10.3566	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	260.3241	308.4350	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	22.4241	20.5350	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	180.4514	226.1299	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	57.1737	50.9075	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	113.3880	154.5786	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	75.4880	66.6786	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	85.6052	73.9346	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	70.6345	96.7328	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	42.4433	62.1641	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	204.5433	174.2641	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	24.8945	39.3256	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	14.4053	24.7309	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	10.9352	19.6181	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	3.1404	6.5478	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	16.3686	19.0516	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	22.5047	24.4927	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	80.0492	77.3749	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	110.7589	102.9674	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	169.0065	157.1526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	324.5580	360.8031	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	258.2094	288.1476	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	223.2361	250.9684	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	179.9172	204.6064	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	156.2252	179.0740	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	111.8781	130.6548	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	68.9045	83.3092	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	55.2369	67.9671	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	39.0318	49.5022	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	29.6170	38.9002	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	225.8492	217.0712	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	551.7028	531.6777	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	287.8098	318.5279	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	220.8791	247.1419	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	195.0198	219.4058	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	8.75 Put	500	265.8439	259.4873	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	252.7901	279.1124	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	310.0850	305.8445	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	438.5478	427.4403	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	470.2526	505.7404	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	345.1301	375.3260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1655.3317	1716.6445	0.0000	0.0000	0	0.00		
			<u>269,986</u>					<u>0.00</u>	<u>0.00</u>	<u>4 067 769.00</u>	<u>1 764 279 571.28</u>
	Total		687,661					23,261.00	207,095,041.60	36 110 621.00	258 770 341 215.68

Grand Total	1,283,274							41,573.00	274 071 276.10	48,478,983	372,571,112,456.58
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