



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-December-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	0.2800	0.2708	0.0000	0.0000	1,078	291,922.40		
			<u>7,000</u>					<u>1,078.00</u>	<u>291,922.40</u>	<u>8 078.00</u>	<u>1 082 922.40</u>
		Total	7,000					1,078.00	291,922.40	8 078.00	1 082 922.40
Future											
Dec 2012	CABU	Future	14,500	0.5028	0.4775	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	0.5638	0.5597	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	0.3863	0.3632	0.0000	0.0000	0	0.00		
			<u>31,750</u>					<u>0.00</u>	<u>0.00</u>	<u>33 400.00</u>	<u>2 336 905.00</u>
		Total	31,750					0.00	0.00	33 400.00	2 336 905.00
Future											
Dec 2012	CABY	Future	13,800	0.5775	0.5192	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	0.0333	0.0361	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	57 830.00	5 308 950.00
		Total	52,500					0.00	0.00	57 830.00	5 308 950.00
Future											
	Dec 2012	CACA	Future	5	4859.9500	4744.5000	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	0.1388	0.1348	0.0000	0.0000	765	103,122.00	
				4,500					765.00	103,122.00	5 265.00
		Total	4,500					765.00	103,122.00	5 265.00	593 622.00
Future											
	Dec 2012	CACF	Future	15,000	0.0343	0.0346	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	2435.6547	3588.9629	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	4990.2171	5531.1465	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											
	Mar 2013	CACI	Future	37,000	0.0959	0.0182	0.0000	0.0000	0	0.00	
				37,000					0.00	0.00	34 150.00
		Total	37,000					0.00	0.00	34 150.00	3 237 750.00
Future											
	Jan 2013	CACJ	Future	30	10942.6970	12263.2464	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	9787.5694	12872.0894	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jan 2013	CACL	Future	25,000	0.0202	0.0206	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>562 500.00</u>
		Total	25,000					0.00	0.00	25 000.00	562 500.00
Future											
Jan 2013	CACM	Future	25,000	0.0192	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											
Dec 2012	DANZ	Future	0	7.2870	7.2517	0.0000	0.0000	3,000	22,022,700.00		
Dec 2012	DANZ	Future	1,000	7.2911	7.2567	0.0000	0.0000	20,000	146,066,000.00		
			<u>1,000</u>					<u>23,000.00</u>	<u>168,088,700.00</u>	<u>118 000.00</u>	<u>825 873 500.00</u>
Option											
Dec 2012	DANZ	7.29 Put	3,000	28.6436	60.9645	0.0000	0.0000	0	0.00		
Dec 2012	DANZ	7.25 Put	20,000	30.3767	44.1288	0.0000	0.0000	0	0.00		
			<u>23,000</u>					<u>0.00</u>	<u>0.00</u>	<u>87 000.00</u>	<u>4 168 999.14</u>
		Total	24,000					23,000.00	168,088,700.00	205 000.00	830 042 499.14
Option											
Dec 2012	DAUS	8.84 Put	10,000	13.9157	36.6254	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.90 Call	15,000	81.0569	83.8493	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	0.3574	0.5551	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	61.7442	66.6114	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	3.2156	4.4152	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	146.3249	146.3229	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	8.1566	9.7275	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	210.8584	208.4532	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	15.2739	17.2692	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	269.7848	267.1030	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	24.1308	27.5774	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	329.6043	326.8929	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	460.5178	473.7730	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	248.6770	249.7251	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	499.6781	513.1374	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	287.3340	288.1200	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	535.8690	550.3439	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	316.5258	317.6208	0.0000	0.0000	0	0.00		
			<u>110,200</u>					<u>0.00</u>	<u>0.00</u>	<u>15 000.00</u>	<u>1 839 000.00</u>
		Total	110,200					0.00	0.00	15 000.00	1 839 000.00
Future											

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Dec 2012	ZAAD	Future	11,727	9.2514	9.2268	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,589	9.3091	9.2834	0.0000	0.0000	90	835,605.00		
Jun 2013	ZAAD	Future	236	9.3601	9.3327	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,750	9.4124	9.3836	0.0000	0.0000	0	0.00		
			<u>19,302</u>					<u>90.00</u>	<u>835,605.00</u>	<u>1 581 917.00</u>	<u>11 024 397 813.50</u>
	Total		19,302					90.00	835,605.00	1 582 117.00	11 024 463 937.50
Future											
Dec 2012	ZACA	Future	84	8.9368	8.9122	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0395	9.0347	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	77,221	11.5783	11.5181	11.5733	11.5650	3,036	35,311,922.60		
Mar 2013	ZAEU	Future	12,752	11.7463	11.6858	11.7570	11.7570	65	764,205.00		
Jun 2013	ZAEU	Future	3,700	11.8981	11.8363	0.0000	0.0000	500	5,963,250.00		
Dec 2013	ZAEU	Future	435	12.2036	12.1367	0.0000	0.0000	0	0.00		
			<u>94,108</u>					<u>3,601.00</u>	<u>42,039,377.60</u>	<u>2 545 884.00</u>	<u>27 907 167 375.40</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0144	0.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0180	0.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.0238	0.0211	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.0254	0.0586	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	1.5019	3.2689	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	580.5003	522.5737	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	482.6720	426.4348	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	134.4687	100.8703	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	43.3202	57.3847	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	78.4789	78.6632	0.0000	0.0000	0	0.00		
			<u>63,240</u>					<u>0.00</u>	<u>0.00</u>	<u>621 618.00</u>	<u>158 104 275.40</u>
	Total		157,348					3,601.00	42,039,377.60	3 167 502.00	28 065 271 650.80
Future											
Dec 2012	ZAFR	Future	25	9.5819	9.5568	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7271	9.7005	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>363 045.00</u>	<u>3 120 875 032.50</u>
	Total		75					0.00	0.00	363 045.00	3 120 875 032.50
Future											
Dec 2012	ZAGB	Future	15,086	14.2672	14.1868	14.2900	14.2815	15	214,265.00		
Mar 2013	ZAGB	Future	4,585	14.4568	14.3754	14.4275	14.4275	25	360,687.50		
Jun 2013	ZAGB	Future	251	14.6245	14.5418	0.0000	0.0000	0	0.00		

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			19,922					40.00	574,952.50	2 365 522.00	29 355 778 987.40
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	0.0000	0.0207	0.0000	0	0.00		
	Dec 2012	ZAGB	13.55 Put	100	1.5732	4.2061	0.0000	0	0.00		
	Dec 2012	ZAGB	13.70 Call	100	571.3174	497.0873	0.0000	0	0.00		
	Dec 2012	ZAGB	13.95 Call	11,100	336.1033	276.4649	0.0000	0	0.00		
	Dec 2012	ZAGB	14.20 Call	100	139.9419	108.7932	0.0000	0	0.00		
	Mar 2013	ZAGB	13.70 Put	200	78.8041	101.6994	0.0000	0	0.00		
	Mar 2013	ZAGB	13.90 Call	200	682.0340	634.0481	0.0000	0	0.00		
	Jun 2013	ZAGB	12.00 Put	699	14.7068	17.0265	0.0000	0	0.00		
	Jun 2013	ZAGB	13.00 Put	699	39.4753	48.1823	0.0000	0	0.00		
	Jun 2013	ZAGB	14.65 Put	200	544.2320	602.7430	0.0000	0	0.00		
	Jun 2013	ZAGB	14.80 Call	200	464.5191	443.5723	0.0000	0	0.00		
	Jun 2013	ZAGB	15.30 Call	200	324.9054	312.0646	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		44,820					40.00	574,952.50	2 756 893.00	29 482 623 672.45
Future											
	Dec 2012	ZAJY	Future	22,073	0.1078	0.1074	0.0000	0	0.00		
	Mar 2013	ZAJY	Future	1,868	0.1094	0.1089	0.0000	0	0.00		
			23,941					0.00	0.00	218 076.00	2 219 408 066.40
	Total		23,941					0.00	0.00	218 076.00	2 219 408 066.40
Future											
	Dec 2012	ZAUM	Future	1,234	8.8758	8.8622	0.0000	0	0.00		
	Mar 2013	ZAUM	Future	195	8.9961	8.9823	0.0000	0	0.00		
	Jun 2013	ZAUM	Future	10	9.1037	9.0893	0.0000	0	0.00		
			1,439					0.00	0.00	24 944.00	19 724 512 160.00
Option											
	Dec 2012	ZAUM	8.30 Call	158	57632.0130	56319.1599	0.0000	0	0.00		
	Dec 2012	ZAUM	8.80 Call	158	12211.4738	11855.8156	0.0000	0	0.00		
	Mar 2013	ZAUM	9.02 Call	97	25337.2862	25076.4226	0.0000	0	0.00		
			413					0.00	0.00	1 153.00	31 741 211.88
	Total		1,852					0.00	0.00	26 097.00	19 756 253 371.88
Future											
	Dec 2012	ZAUS	Future	351,967	8.8758	8.8622	8.9455	7,303	65,051,817.70		
	Mar 2013	ZAUS	Future	69,115	8.9961	8.9823	9.0491	6,006	53,676,850.50		
	Jun 2013	ZAUS	Future	11,876	9.1037	9.0893	0.0000	0	0.00		
	Dec 2013	ZAUS	Future	5,542	9.3176	9.3003	0.0000	0	0.00		
			438,500					13,309.00	118,728,668.20	32 142 968.00	257 894 938 610.50
Option											
	Dec 2012	ZAUS	7.80 Put	43,500	0.0183	0.0457	0.0000	0	0.00		

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Dec 2012	ZAUS	7.95 Put	15,000	0.0381	0.0977	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	875.8494	862.3341	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.0494	0.1341	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	0.0783	0.1850	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.1242	0.2568	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	0.4985	0.7896	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	576.5949	563.4298	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	0.7949	1.2298	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	1.2592	1.9007	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	1.9794	2.9127	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	380.5582	368.8410	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	4.7582	6.6410	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	286.7319	276.6462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	10.9319	14.4462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	199.5190	191.8797	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	34.0566	41.5000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	123.7653	119.1745	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	47.9653	56.9745	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	65.0249	67.8644	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	9,900	34.4005	38.2435	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	158.6005	176.0435	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	17.4932	20.9205	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	8.7322	11.2853	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	6.1593	8.2786	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	1.0303	1.4681	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	12.9099	15.0016	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	17.2112	19.9451	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	3,000	35.0154	39.1132	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	65.9166	71.5524	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	90.6480	97.2878	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	143.5970	152.0300	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	333.4067	329.1439	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	261.2480	258.4314	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	300	265.1480	276.1314	0.0000	0.0000	300	85,800.00		
Mar 2013	ZAUS	9.10 Call	10,000	224.2054	222.3708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	178.5992	177.9526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	3,000	165.7101	165.3891	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	153.8415	153.8115	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	107.8729	108.8572	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	64.6640	66.3107	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	51.1501	52.9119	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	35.4041	37.1821	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	26.6798	28.3896	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	8.75 Put	500	197.3167	207.0165	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	510.6502	524.6381	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	285.2677	285.3704	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	215.8726	217.0857	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	189.3069	190.8817	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	239.8436	250.2305	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	250.1533	251.5813	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	280.4179	293.1009	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	399.8060	414.3530	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	469.7926	470.4393	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	341.1135	343.2499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1671.1926	1656.3205	0.0000	0.0000	0	0.00		
			<u>272,186</u>					<u>300.00</u>	<u>85,800.00</u>	<u>4 085 895.00</u>	<u>1 765 600 337.98</u>
	Total		710,686					13,609.00	118,814,468.20	36 228 863.00	259 660 538 948.48

Grand Total	1,326,783	42,183.00	330 748 147.70	48,733,879	374,432,471,844.62
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