



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-November-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>	Dec 2012 CABM	Future	7,000	0.1877	0.2098	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>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>791 000.00</b>
<b>Future</b>	Dec 2012 CABU	Future	14,500	0.2312	0.2251	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>
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	<b>14 500.00</b>	<b>2 295 350.00</b>
<b>Future</b>	Dec 2012 CABV	Future	3,700	0.3011	0.2824	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>
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	<b>3 700.00</b>	<b>879 860.00</b>
<b>Future</b>	Dec 2012 CABW	Future	4,600	0.0019	0.0015	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>
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	<b>4 600.00</b>	<b>920 000.00</b>
<b>Future</b>	Dec 2012 CABX	Future	32,250	0.1552	0.1485	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<u>0.00</u>	<u>0.00</u>	<u>32 250.00</u>	<u>2 024 200.00</u>
		<b>Total</b>	<b>32,250</b>					<b>0.00</b>	<b>0.00</b>	<b>32 250.00</b>	<b>2 024 200.00</b>
<b>Future</b>	Dec 2012 CABY	Future	13,800	0.2878	0.3239	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>
		<b>Total</b>	<b>13,800</b>					<b>0.00</b>	<b>0.00</b>	<b>13 800.00</b>	<b>4 269 720.00</b>
<b>Future</b>	Dec 2012 CABZ	Future	52,750	0.0505	0.0565	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			52,750					0.00	0.00	54 580.00	4 607 550.00
		<b>Total</b>	<b>52,750</b>					<b>0.00</b>	<b>0.00</b>	54 580.00	4 607 550.00
<b>Future</b>											
	Dec 2012	CACA	Future	10	5319.6600	5959.7900	0.0000	0.0000	0	0.00	
				10					0.00	0.00	20.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20.00	1 568 000.00
<b>Future</b>											
	Dec 2012	CACB	Future	10	6840.4800	7610.1300	0.0000	0.0000	0	0.00	
				10					0.00	0.00	0.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
	Nov 2012	CACC	Future	10	3103.1900	3172.8600	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	415 000.00
<b>Future</b>											
	Dec 2012	CACD	Future	10	4071.5500	4072.2500	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	455 000.00
<b>Option</b>											
	Nov 2012	DABE	8.60 Call	10,000	69.6534	108.1813	0.0000	0.0000	0	0.00	
	Nov 2012	DABE	8.70 Call	10,000	11.8757	37.3981	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	10 000.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	10 000.00	1 776 000.00
<b>Future</b>											
	Nov 2012	DABG	Future	15,000	8.6601	8.7032	0.0000	0.0000	15,000	130,032,000.00	
				15,000					15,000.00	130,032,000.00	45 000.00
<b>Option</b>											
	Nov 2012	DABG	8.65 Put	15,000	57.2298	44.0150	0.0000	0.0000	2,500	162,500.00	
	Nov 2012	DABG	8.70 Call	15,000	43.0073	67.5429	0.0000	0.0000	0	0.00	
				30,000					2,500.00	162,500.00	47 500.00
		<b>Total</b>	<b>45,000</b>					<b>17,500.00</b>	<b>130,194,500.00</b>	92 500.00	399 563 499.50
<b>Option</b>											
	Nov 2012	DABM	9.00 Call	20,000	32.2411	43.1864	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	40 000.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	40 000.00	2 440 000.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Option</b>											
Nov 2012	DABO	8.67 Call	10,000	0.0000	0.0000	0.0000	0.0000	10,000	765,000.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>765,000.00</u>	<u>10 000.00</u>	<u>765 000.00</u>
		<b>Total</b>	<b>10,000</b>					<b>10,000.00</b>	<b>765,000.00</b>	<b>10 000.00</b>	<b>765 000.00</b>
<b>Option</b>											
Nov 2012	DAUS	8.00 Put	8,440	3.4557	2.8164	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	46.9380	59.1339	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	11.8052	9.9582	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	102.5725	118.6266	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	26.9729	23.8053	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	173.8290	192.0448	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	41.0086	36.9484	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	230.5120	250.0016	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	54.7189	49.9849	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	283.3920	303.8149	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	67.8047	62.5682	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	338.2853	359.4978	0.0000	0.0000	0	0.00		
			<u>87,680</u>					<u>0.00</u>	<u>0.00</u>	<u>8 440.00</u>	<u>802 500.00</u>
		<b>Total</b>	<b>87,680</b>					<b>0.00</b>	<b>0.00</b>	<b>8 440.00</b>	<b>802 500.00</b>
<b>Future</b>											
Dec 2012	ZAAD	Future	9,230	9.0295	9.0364	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,458	9.0851	9.0896	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1326	9.1352	9.1265	9.1265	75	684,487.50		
Sep 2013	ZAAD	Future	2,150	9.1845	9.1818	0.0000	0.0000	0	0.00		
			<u>15,974</u>					<u>75.00</u>	<u>684,487.50</u>	<u>1 575 488.00</u>	<u>10 964 792 469.20</u>
		<b>Total</b>	<b>15,974</b>					<b>75.00</b>	<b>684,487.50</b>	<b>1 575 688.00</b>	<b>10 964 858 593.20</b>
<b>Future</b>											
Dec 2012	ZACA	Future	82	8.7265	8.7379	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8253	8.8356	0.0000	0.0000	0	0.00		
			<u>107</u>					<u>0.00</u>	<u>0.00</u>	<u>21 342.00</u>	<u>152 373 555.20</u>
		<b>Total</b>	<b>107</b>					<b>0.00</b>	<b>0.00</b>	<b>21 342.00</b>	<b>152 373 555.20</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	73,548	11.2910	11.3558	11.3010	11.3010	220	2,498,276.00		
Mar 2013	ZAEU	Future	11,438	11.4540	11.5169	0.0000	0.0000	163	1,871,066.70		
Jun 2013	ZAEU	Future	140	11.5985	11.6597	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8623	11.9124	0.0000	0.0000	0	0.00		
			<u>85,561</u>					<u>383.00</u>	<u>4,369,342.70</u>	<u>2 509 208.00</u>	<u>27 487 663 491.60</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	0.1958	0.1574	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	9.85 Put	13,800	0.8995	0.7133	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	5.0852	3.9785	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	6.7682	5.2542	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	50.2903	39.6009	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	353.9793	405.9710	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	285.6624	332.8754	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	104.8409	130.5917	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	153.9440	0.0000	0.0000	0.0000	500	77,000.00		
Mar 2013	ZAEU	12.64 Call	27,600	103.9224	116.5664	0.0000	0.0000	0	0.00		
			63,565					500.00	77,000.00	621 137.00	157 950 043.40
	<b>Total</b>		<b>149,126</b>					<b>883.00</b>	<b>4,446,342.70</b>	<b>3 130 345.00</b>	<b>27 645 613 535.00</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.3591	9.4086	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.5006	9.5489	0.0000	0.0000	0	0.00		
			125					0.00	0.00	362 970.00	3 120 152 032.50
	<b>Total</b>		<b>125</b>					<b>0.00</b>	<b>0.00</b>	<b>362 970.00</b>	<b>3 120 152 032.50</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	16,469	14.0560	14.0869	14.1120	14.0650	3,241	45,707,277.00		
Mar 2013	ZAGB	Future	5,070	14.2409	14.2690	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.4040	14.4296	0.0000	0.0000	0	0.00		
			21,800					3,241.00	45,707,277.00	2 323 841.00	28 763 512 289.30
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	1.2528	1.2253	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	49.4137	45.9628	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	440.5282	465.9145	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	281.9765	302.8301	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	173.0242	188.8036	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	207.0583	200.3129	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	629.0873	648.6196	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	32.4856	31.6568	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	98.5272	95.8026	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	793.4835	781.2972	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	501.0510	513.6406	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	377.0971	387.2706	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	<b>Total</b>		<b>46,698</b>					<b>3,241.00</b>	<b>45,707,277.00</b>	<b>2 715 212.00</b>	<b>28 890 356 974.35</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	22,068	0.1087	0.1097	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1103	0.1112	0.0000	0.0000	0	0.00		
			23,961					0.00	0.00	218 046.00	2 219 078 216.40

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<b>Total</b>			<b>23,961</b>					<b>0.00</b>	<b>0.00</b>	218 046.00	2 219 078 216.40
<b>Future</b>											
Dec 2012	ZAUM	Future	1,382	8.7070	8.7513	8.7000	8.7000	1	870,000.00		
Mar 2013	ZAUM	Future	5	8.8246	8.8673	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9285	8.9693	0.0000	0.0000	0	0.00		
			<u>1,397</u>					<u>1.00</u>	<u>870,000.00</u>	<u>23 919.00</u>	<u>18 819 974 310.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	43791.2144	47724.8306	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	13350.2403	15530.1907	0.0000	0.0000	0	0.00		
			<u>316</u>					<u>0.00</u>	<u>0.00</u>	<u>1 056.00</u>	<u>28 612 961.88</u>
<b>Total</b>			<b>1,713</b>					<b>1.00</b>	<b>870,000.00</b>	24 975.00	18 848 587 271.88
<b>Future</b>											
Dec 2012	ZAUS	Future	323,294	8.7070	8.7513	8.7505	8.6931	4,875	42,507,316.10		
Mar 2013	ZAUS	Future	40,155	8.8246	8.8673	8.8565	8.8249	2,006	17,711,988.10		
Jun 2013	ZAUS	Future	13,420	8.9285	8.9693	8.9300	8.9300	5	44,650.00		
Dec 2013	ZAUS	Future	542	9.1168	9.1483	0.0000	0.0000	0	0.00		
			<u>377,411</u>					<u>6,886.00</u>	<u>60,263,954.20</u>	<u>31 673 768.00</u>	<u>253 727 759 474.80</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	2.9892	2.4891	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	5.7098	4.7244	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	714.3238	757.3628	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	7.3238	6.0628	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	9.3529	7.7487	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	11.8895	9.8613	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	25.2015	21.1232	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	439.9428	479.1083	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	32.9428	27.8083	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	42.3610	36.0094	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	289.3623	322.7419	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	82.3623	71.4419	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	227.0737	256.7832	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	120.0737	105.4832	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	174.2093	199.9557	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	194.2952	173.7211	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	133.5024	155.3019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	226.5024	204.0019	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	239.9662	216.7210	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	103.8424	122.0871	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	80.8387	95.9811	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	373.8387	344.6811	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	63.1217	75.6263	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.20 Call	1,000	49.5268	59.8309	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	44.2480	53.6318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	26.0848	32.0577	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	50.9074	46.3389	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	66.4888	60.7478	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	174.2242	161.9037	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	294.8561	277.4604	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	326.7785	350.1052	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	274.7994	295.3514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	245.2695	264.1196	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	186.3429	201.4937	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	151.6342	164.3857	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	99.2048	108.0082	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	83.6686	91.2162	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	63.9296	69.8111	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	51.1598	55.9468	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	455.2602	444.3492	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	601.8047	589.0015	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	499.0479	513.2458	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	379.2741	390.5945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1606.4274	1629.1140	0.0000	0.0000	0	0.00		
			<u>273,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4 044 619.00</i>	<i>1 761 657 116.70</i>
<b>Total</b>			<b>650,447</b>					<b>6,886.00</b>	<b>60,263,954.20</b>	<b>35 718 387.00</b>	<b>255 489 416 591.50</b>

Grand Total

1,199,471

38,586.00

242 931 561.40

47,675,442

365,796,937,934.74