



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.2236	0.2072	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	<i>7 000.00</i>	<i>791 000.00</i>
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.2825	0.2757	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	<i>14 500.00</i>	<i>2 295 350.00</i>
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.3659	0.3525	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	<i>3 700.00</i>	<i>879 860.00</i>
		Total	3,700					0.00	0.00	3 700.00	879 860.00
Future	Dec 2012 CABW	Future	4,600	0.0014	0.0014	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	<i>4 600.00</i>	<i>920 000.00</i>
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	32,250	0.1953	0.1908	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<i>0.00</i>	<i>0.00</i>	<i>32 250.00</i>	<i>2 024 200.00</i>
		Total	32,250					0.00	0.00	32 250.00	2 024 200.00
Future	Dec 2012 CABY	Future	13,800	0.2185	0.2181	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	<i>13 800.00</i>	<i>4 269 720.00</i>
		Total	13,800					0.00	0.00	13 800.00	4 269 720.00
Future	Dec 2012 CABZ	Future	52,750	0.0559	0.0517	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
		Total	52,750					0.00	0.00	54 580.00	4 607 550.00
Future											
	Dec 2012 CACA	Future	10	5658.6200	5192.6800	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											
	Dec 2012 CACB	Future	10	7247.3500	6969.1800	0.0000	0.0000	0	0.00		
			10					0.00	0.00	0.00	0.00
		Total	10					0.00	0.00	0.00	0.00
Future											
	Dec 2012 CACD	Future	10	4222.3700	4286.6700	0.0000	0.0000	0	0.00		
			10					0.00	0.00	10.00	455 000.00
		Total	10					0.00	0.00	10.00	455 000.00
Future											
	Mar 2013 CACE	Future	4,500	0.1080	0.0951	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
Option											
	Nov 2012 DABM	9.00 Call	20,000	21.5828	19.0539	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	40 000.00	2 440 000.00
		Total	20,000					0.00	0.00	40 000.00	2 440 000.00
Future											
	Nov 2012 DABO	Future	0	8.7362	8.7122	0.0000	0.0000	25,000	218,334,400.00		
			0					25,000.00	218,334,400.00	25 000.00	218 334 400.00
		Total	0					25,000.00	218,334,400.00	50 000.00	219 564 400.00
Option											
	Nov 2012 DAEU	11.12 Call	3,500	40.6198	48.7098	0.0000	0.0000	5,000	236,000.00		
			3,500					5,000.00	236,000.00	10 000.00	556 999.90
		Total	3,500					5,000.00	236,000.00	10 000.00	556 999.90
Option											
	Nov 2012 DANZ	7.13 Call	3,000	30.0117	35.9392	0.0000	0.0000	0	0.00		
			3,000					0.00	0.00	3 000.00	153 000.00
		Total	3,000					0.00	0.00	3 000.00	153 000.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Nov 2012	DAUS	8.72 Call	15,000	55.7295	46.1144	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	0.8936	1.3108	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	37.9816	34.0522	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	4.2378	4.9613	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	95.1268	87.7322	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	12.8650	14.6040	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	167.8678	157.8011	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	23.3008	25.4225	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	228.3853	217.3877	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	33.7638	36.9625	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	283.5493	271.9599	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	45.9944	48.3347	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	340.3137	328.4778	0.0000	0.0000	0	0.00		
			<u>102,680</u>					<u>0.00</u>	<u>0.00</u>	<u>15 000.00</u>	<u>1 192 998.60</u>
	Total		102,680					0.00	0.00	15 000.00	1 192 998.60
Future											
Dec 2012	ZAAD	Future	9,194	9.0880	9.0980	9.0710	9.0650	24	217,650.00		
Mar 2013	ZAAD	Future	4,458	9.1412	9.1512	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1861	9.1970	9.1895	9.1770	2	18,366.50		
Sep 2013	ZAAD	Future	2,150	9.2374	9.2450	0.0000	0.0000	0	0.00		
			<u>15,938</u>					<u>26.00</u>	<u>236,016.50</u>	<u>1 575 696.00</u>	<u>10 966 693 373.70</u>
	Total		15,938					26.00	236,016.50	1 575 896.00	10 966 759 497.70
Future											
Dec 2012	ZACA	Future	84	8.7619	8.7823	8.7100	8.7100	4	34,840.00		
Mar 2013	ZACA	Future	25	8.8612	8.8818	0.0000	0.0000	0	0.00		
			<u>109</u>					<u>4.00</u>	<u>34,840.00</u>	<u>21 352.00</u>	<u>152 461 153.20</u>
	Total		109					4.00	34,840.00	21 352.00	152 461 153.20
Future											
Dec 2012	ZAEU	Future	73,422	11.1547	11.1548	11.1865	11.1576	108	1,207,922.80		
Mar 2013	ZAEU	Future	11,418	11.3167	11.3165	11.3098	11.3098	39	441,082.20		
Jun 2013	ZAEU	Future	140	11.4596	11.4589	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7298	11.7294	0.0000	0.0000	0	0.00		
			<u>85,415</u>					<u>147.00</u>	<u>1,649,005.00</u>	<u>2 517 313.00</u>	<u>27 578 560 040.40</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1615	0.1742	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.7515	0.8030	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	3.9429	3.9475	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.5198	5.4140	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	71.2976	71.0011	0.0000	0.0000	0	0.00		

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Dec 2012	ZAEU	11.00 Call	13,900	242.4051	242.3798	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	182.6428	183.0212	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	50.5677	52.2060	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	191.1763	190.8884	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	73.8418	74.1251	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
	Total		148,980					147.00	1,649,005.00	3 138 450.00	27 736 510 083.80
Future											
Dec 2012	ZAFR	Future	25	9.2533	9.2488	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.3926	9.3883	0.0000	0.0000	0	0.00		
			125					0.00	0.00	362 970.00	3 120 152 032.50
	Total		125					0.00	0.00	362 970.00	3 120 152 032.50
Future											
Dec 2012	ZAGB	Future	16,570	13.9701	13.9830	14.0290	13.9490	1,286	17,981,698.00		
Mar 2013	ZAGB	Future	4,535	14.1539	14.1674	14.1699	14.1699	37	524,286.30		
Jun 2013	ZAGB	Future	261	14.3145	14.3292	0.0000	0.0000	0	0.00		
			21,366					1,323.00	18,505,984.30	2 334 478.00	28 912 573 783.30
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.7738	0.7828	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	48.3351	45.9899	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	354.2030	364.2387	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	200.9831	210.0635	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	107.5875	114.8226	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	221.1435	213.4030	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	557.2678	562.9439	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	33.7496	32.8962	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	112.8809	106.2953	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	826.0208	817.4711	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	445.2786	451.6568	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	325.5417	332.2760	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,264					1,323.00	18,505,984.30	2 725 849.00	29 039 418 468.35
Future											
Dec 2012	ZAJY	Future	22,068	0.1106	0.1095	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1123	0.1111	0.0000	0.0000	0	0.00		
			23,961					0.00	0.00	218 046.00	2 219 078 216.40
	Total		23,961					0.00	0.00	218 046.00	2 219 078 216.40
Future											
Dec 2012	ZAUM	Future	1,327	8.7734	8.7458	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUM	Future	5	8.8912	8.8637	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9939	8.9672	0.0000	0.0000	0	0.00		
			<u>1,342</u>					<u>0.00</u>	<u>0.00</u>	<u>24 080.00</u>	<u>18 961 141 210.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	48659.6490	46170.3917	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	13580.2317	12476.9079	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>
		Total	1,658					0.00	0.00	25 136.00	18 989 754 171.88
Future											
Dec 2012	ZAUS	Future	331,234	8.7734	8.7458	8.8168	8.7238	10,958	96,065,726.80		
Mar 2013	ZAUS	Future	41,559	8.8912	8.8637	8.9194	8.8510	1,690	15,004,217.60		
Jun 2013	ZAUS	Future	15,187	8.9939	8.9672	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.1864	9.1613	0.0000	0.0000	5,000	46,025,000.00		
			<u>393,522</u>					<u>17,648.00</u>	<u>157,094,944.40</u>	<u>31 787 458.00</u>	<u>254 724 557 586.00</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.8789	1.1577	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	1.9433	2.5059	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	775.9268	749.0185	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	2.5268	3.2185	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	3.2833	4.1329	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	4.2626	5.3049	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	10.2310	12.3666	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	487.7150	462.9604	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	14.3150	17.1604	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	19.6399	23.3445	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	26.4432	31.1618	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	318.8516	298.4439	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	45.4516	52.6439	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	246.5614	229.1182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	73.1614	83.3182	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	184.3823	170.1781	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	133.9441	148.9771	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	135.8023	124.7691	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	162.4023	178.9691	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	174.5291	191.6799	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	100.3593	92.0478	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	73.6308	67.5251	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	300.2308	321.7251	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	53.8270	49.4318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	39.3338	36.2217	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	33.9986	31.3542	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	16.9793	15.8043	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.00 Put	10,000	30.6889	33.7138	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	42.4175	45.9976	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	129.8127	138.8705	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	238.4422	250.3211	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	333.1172	318.5163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	274.9712	263.3751	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	242.6811	232.3250	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	178.8559	171.2414	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	141.9807	136.0156	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	87.9325	84.4680	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	72.3933	69.7207	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	53.1437	51.4496	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	41.3241	39.7686	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	388.7927	399.0057	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	529.0765	541.2294	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	489.4742	479.3086	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	366.2374	358.3007	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1623.3008	1603.7229	0.0000	0.0000	0	0.00		
			<u>275,036</u>					<i>0.00</i>	<i>0.00</i>	<i>4 046 619.00</i>	<i>1 761 762 116.70</i>
	Total		668,558					17,648.00	157,094,944.40	35 834 077.00	256 486 319 702.70

Grand Total	1,167,903			49,148.00	396 091 190.20	47,866,287	367,876,844,039.04
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