



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.3160	0.2567	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	0.3273	0.3014	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	0.3886	0.4073	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	0.0001	0.0006	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	31,750	0.2268	0.2096	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>
		<b>Total</b>	<b>31,750</b>					<b>0.00</b>	<b>0.00</b>	<b>32 750.00</b>	<b>2 125 200.00</b>
<b>Future</b>	Dec 2012 CABY	Future	13,800	0.3495	0.2471	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	52,500	0.0816	0.0641	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
		<b>Total</b>	<b>52,500</b>					<b>0.00</b>	<b>0.00</b>	54 830.00	4 619 050.00
<b>Future</b>											
	Dec 2012	CACA	Future	10	7954.8100	6409.7500	0.0000	0.0000	0	0.00	
				10				0.00	0.00	20.00	1 568 000.00
		<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	10278.0600	8660.1200	0.0000	0.0000	0	0.00	
				10				0.00	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>											
	Dec 2012	CACD	Future	10	6217.9100	5904.1200	0.0000	0.0000	0	0.00	
				10				0.00	0.00	10.00	455 000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	455 000.00
<b>Future</b>											
	Mar 2013	CACE	Future	4,500	0.1342	0.1181	0.0000	0.0000	0	0.00	
				4,500				0.00	0.00	4 500.00	490 500.00
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	4 500.00	490 500.00
<b>Option</b>											
	Nov 2012	DABM	9.00 Call	20,000	28.0068	20.2615	0.0000	0.0000	0	0.00	
				20,000				0.00	0.00	40 000.00	2 440 000.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	40 000.00	2 440 000.00
<b>Option</b>											
	Nov 2012	DAUS	9.00 Call	30,000	0.0000	0.0000	0.0000	0.0000	30,000	933,000.00	
	Nov 2012	DAUS	8.00 Put	8,440	0.2624	0.5002	0.0000	0.0000	0	0.00	
	Nov 2012	DAUS	9.02 Call	8,440	51.8259	40.4288	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	8.00 Put	7,530	2.1329	3.8508	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	126.8581	105.2499	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	9.0695	11.8674	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	207.3781	181.2861	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	17.3312	21.4519	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	272.6873	243.5845	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	27.4152	32.3582	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	333.2682	299.3624	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	38.9906	44.3570	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	395.0120	356.6105	0.0000	0.0000	0	0.00	
				117,680				30,000.00	933,000.00	30 000.00	933 000.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>117,680</b>					<b>30,000.00</b>	<b>933,000.00</b>	30 000.00	933 000.00
<b>Future</b>											
Dec 2012	ZAAD	Future	9,294	9.2556	9.1789	9.2585	9.2560	100	925,760.00		
Mar 2013	ZAAD	Future	4,458	9.3081	9.2304	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.3528	9.2743	9.3380	9.3380	5	46,690.00		
Sep 2013	ZAAD	Future	2,150	9.4012	9.3220	0.0000	0.0000	0	0.00		
			<u>16,038</u>					<u>105.00</u>	<u>972,450.00</u>	<u>1 575 823.00</u>	<u>10 967 867 827.40</u>
<b>Total</b>			<b>16,038</b>					<b>105.00</b>	<b>972,450.00</b>	1 576 023.00	10 967 933 951.40
<b>Future</b>											
Dec 2012	ZACA	Future	84	8.8897	8.8075	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9927	8.9075	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>
<b>Total</b>			<b>109</b>					<b>0.00</b>	<b>0.00</b>	21 352.00	152 461 153.20
<b>Future</b>											
Dec 2012	ZAEU	Future	73,362	11.3507	11.2074	11.3650	11.2743	1,570	17,750,114.00		
Mar 2013	ZAEU	Future	11,418	11.5210	11.3724	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.6669	11.5159	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9443	11.7877	0.0000	0.0000	0	0.00		
			<u>85,355</u>					<u>1,570.00</u>	<u>17,750,114.00</u>	<u>2 521 483.00</u>	<u>27 625 493 259.40</u>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	0.0504	0.0865	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.2180	0.3883	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	1.3238	2.1411	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	1.8212	2.9843	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	20.4144	47.3368	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	378.0028	267.9277	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	297.2608	201.8477	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	81.9026	52.6604	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	110.0351	164.1683	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	86.0093	76.7690	0.0000	0.0000	0	0.00		
			<u>63,565</u>					<u>0.00</u>	<u>0.00</u>	<u>621 137.00</u>	<u>157 950 043.40</u>
<b>Total</b>			<b>148,920</b>					<b>1,570.00</b>	<b>17,750,114.00</b>	3 142 620.00	27 783 443 302.80
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.4281	9.3048	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.5748	9.4468	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>362 970.00</u>	<u>3 120 152 032.50</u>
<b>Total</b>			<b>125</b>					<b>0.00</b>	<b>0.00</b>	362 970.00	3 120 152 032.50
<b>Future</b>											

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Dec 2012	ZAGB	Future	16,750	14.1346	14.0149	14.1464	13.9870	1,015	14,296,459.00		
Mar 2013	ZAGB	Future	4,535	14.3267	14.2016	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.4891	14.3625	0.0000	0.0000	0	0.00		
			<u>21,546</u>					<u>1,015.00</u>	<u>14,296,459.00</u>	<u>2 338 103.00</u>	<u>28 963 450 392.30</u>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	0.2921	0.4006	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	17.2660	31.3757	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	469.9508	374.0189	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	280.2490	207.0439	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	144.8559	104.6736	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	141.2664	183.9421	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	636.2022	563.1443	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	23.1732	25.9495	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	68.2645	85.3352	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	689.9460	770.0783	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	480.0168	437.3845	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	350.8068	318.2540	0.0000	0.0000	0	0.00		
			<u>24,898</u>					<u>0.00</u>	<u>0.00</u>	<u>391 371.00</u>	<u>126 844 685.05</u>
		<b>Total</b>	<b>46,444</b>					<b>1,015.00</b>	<b>14,296,459.00</b>	<b>2 729 474.00</b>	<b>29 090 295 077.35</b>
<b>Future</b>											
Dec 2012	ZAJY	Future	22,073	0.1110	0.1111	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1126	0.1127	0.0000	0.0000	0	0.00		
			<u>23,966</u>					<u>0.00</u>	<u>0.00</u>	<u>218 051.00</u>	<u>2 219 133 316.40</u>
		<b>Total</b>	<b>23,966</b>					<b>0.00</b>	<b>0.00</b>	<b>218 051.00</b>	<b>2 219 133 316.40</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,230	8.9090	8.8257	8.8810	8.8410	107	95,001,700.00		
Mar 2013	ZAUM	Future	5	9.0322	8.9453	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1366	9.0482	0.0000	0.0000	0	0.00		
			<u>1,245</u>					<u>107.00</u>	<u>95,001,700.00</u>	<u>24 702.00</u>	<u>19 508 787 660.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	61372.4597	53549.4636	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	19468.5045	15474.2667	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	31661.1245	0.0000	0.0000	0.0000	97	3,128,250.00		
			<u>413</u>					<u>97.00</u>	<u>3,128,250.00</u>	<u>1 153.00</u>	<u>31 741 211.88</u>
		<b>Total</b>	<b>1,658</b>					<b>204.00</b>	<b>98,129,950.00</b>	<b>25 855.00</b>	<b>19 540 528 871.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	326,766	8.9090	8.8257	8.9164	8.8055	16,184	143,606,387.40		
Mar 2013	ZAUS	Future	43,957	9.0322	8.9453	9.0257	8.9263	2,125	19,105,032.50		
Jun 2013	ZAUS	Future	13,037	9.1366	9.0482	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.3326	9.2405	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
		389,302					18,309.00	162,711,419.90	31 842 809.00	255 214 241 458.50
Option										
Dec 2012	ZAUS	7.80 Put	43,500	0.2427	0.6341	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	7.95 Put	15,000	0.5961	1.3491	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	909.8028	827.4837	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Put	12,540	0.8028	1.7837	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.05 Put	20,000	1.0389	2.3547	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.10 Put	3,000	1.3467	3.1030	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.25 Put	2,500	3.3778	7.6050	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.30 Call	3,000	613.9222	536.3263	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.30 Put	6,000	4.9222	10.6263	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.35 Put	400	7.0510	14.6024	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.40 Put	1,000	9.9311	19.7427	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.50 Call	50	427.7525	360.1337	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.50 Put	3,500	18.7525	34.4337	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.60 Call	6,000	342.2265	282.2819	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.60 Put	500	33.2265	56.5819	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.70 Call	44,500	264.4025	213.6394	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.75 Put	2,700	70.0004	107.5027	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.80 Call	1,000	196.2238	155.5039	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.80 Put	300	87.2238	129.8039	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.82 Put	100	94.8862	139.5042	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.90 Call	2,000	139.1419	111.9437	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.00 Call	22,500	100.6535	81.8579	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.00 Put	700	191.6535	256.1579	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10 Call	1,540	72.1468	59.6879	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.20 Call	1,000	51.4883	43.5623	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.25 Call	9,250	43.4822	37.2642	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.50 Call	1,300	19.7095	18.4280	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.00 Put	10,000	24.5489	29.3262	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	30.8965	38.3036	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.50 Put	3,376	89.8035	110.6372	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.60 Put	500	116.6877	145.8060	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.75 Put	200	171.9162	209.6567	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.85 Call	200	398.1603	354.7450	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.00 Call	21,000	324.7616	291.0561	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	10,000	286.0704	256.7438	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.25 Call	500	236.9551	213.3413	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.35 Call	200	209.4087	189.0535	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.55 Call	500	165.1129	150.0687	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.00 Call	21,000	101.8189	93.6477	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.20 Call	500	83.8411	77.5109	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	10.55 Call	250	61.7237	57.5515	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Mar 2013	ZAUS	10.85	Call	250	48.8238	45.5562	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.75	Put	750	325.8006	363.4634	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.00	Put	750	448.4002	496.5640	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.69	Call	750	532.0103	503.4351	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.27	Call	750	397.0368	377.1184	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1733.2974	1659.6699	0.0000	0.0000	0	0.00	
				<u>276,036</u>				<u>0.00</u>	<u>0.00</u>	<u>4 047 619.00</u>	<u>1 761 936 116.70</u>
	<b>Total</b>			<b>665,338</b>				<b>18,309.00</b>	<b>162,711,419.90</b>	<b>35 890 428.00</b>	<b>256 976 177 575.20</b>

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<b>Grand Total</b>	<b>1,172,658</b>							<b>51,203.00</b>	<b>294 793 392.90</b>	<b>47,899,534</b>	<b>369,205,675,344.54</b>
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