



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	0.2252	0.1877	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	0.2531	0.2312	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	0.3113	0.3011	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	0.0016	0.0019	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	0.1711	0.1552	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	0.2845	0.2878	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	0.0588	0.0505	0.0000	0.0000	0	0.00		

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			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	5961.3700	5319.6600	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	7795.2200	6840.4800	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											
	Nov 2012 CACC	Future	10	2824.6800	3103.1900	0.0000	0.0000	0	0.00		
			10					0.00	0.00	10.00	415 000.00
		Total	10					0.00	0.00	10.00	415 000.00
Future											
	Dec 2012 CACD	Future	10	3884.2600	4071.5500	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											
	Nov 2012 DABE	Future	0	8.6888	8.6612	0.0000	0.0000	10,000	86,888,000.00		
			0					10,000.00	86,888,000.00	50 000.00	436 846 000.00
		Total	0					10,000.00	86,888,000.00	120 000.00	446 754 000.00
Future											
	Nov 2012 DABG	Future	12,500	8.7315	8.6601	0.0000	0.0000	2,500	21,672,250.00		
			12,500					2,500.00	21,672,250.00	47 500.00	416 551 750.00
Option											
	Nov 2012 DABG	8.65 Put	15,000	19.9234	57.2298	0.0000	0.0000	0	0.00		
	Nov 2012 DABG	8.70 Call	15,000	65.5869	43.0073	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	47 500.00	4 683 999.50
		Total	42,500					2,500.00	21,672,250.00	95 000.00	421 235 749.50
Option											
	Nov 2012 DABM	9.00 Call	20,000	37.3594	32.2411	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
Option											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DABO	8.67 Call	10,000	96.6134	0.0000	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>765 000.00</u>
		Total	10,000					0.00	0.00	10 000.00	765 000.00
Option											
Nov 2012	DABP	7.16 Put	3,000	0.0000	0.0000	0.0000	0.0000	3,000	125,000.10		
			<u>3,000</u>					<u>3,000.00</u>	<u>125,000.10</u>	<u>3 000.00</u>	<u>125 000.10</u>
		Total	3,000					3,000.00	125,000.10	3 000.00	125 000.10
Option											
Nov 2012	DAUS	8.00 Put	8,440	1.5821	3.4557	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	53.0092	46.9380	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	6.2794	11.8052	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	113.0491	102.5725	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	17.8202	26.9729	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	185.5117	173.8290	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	29.5149	41.0086	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	244.8263	230.5120	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	40.7367	54.7189	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	299.8207	283.3920	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	53.8569	67.8047	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	356.5804	338.2853	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>
		Total	87,680					0.00	0.00	8 440.00	802 500.00
Future											
Dec 2012	ZAAD	Future	9,230	9.0865	9.0295	9.0667	9.0667	20	181,334.00		
Mar 2013	ZAAD	Future	4,458	9.1422	9.0851	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1896	9.1326	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	9.2401	9.1845	0.0000	0.0000	0	0.00		
			<u>15,974</u>					<u>20.00</u>	<u>181,334.00</u>	<u>1 575 508.00</u>	<u>10 964 973 803.20</u>
		Total	15,974					20.00	181,334.00	1 575 708.00	10 965 039 927.20
Future											
Dec 2012	ZACA	Future	82	8.8073	8.7265	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.9071	8.8253	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>
		Total	107					0.00	0.00	21 342.00	152 373 555.20
Future											
Dec 2012	ZAEU	Future	73,545	11.2786	11.2910	11.2608	11.2340	1,898	21,356,263.20		
Mar 2013	ZAEU	Future	11,438	11.4413	11.4540	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	140	11.5857	11.5985	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	Future	435	11.8508	11.8623	0.0000	0.0000	0	0.00		
			85,558					1,898.00	21,356,263.20	2 511 106.00	27 509 019 754.80
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1922	0.1958	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.8522	0.8995	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	4.2473	5.0852	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.5143	6.7682	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	51.2927	50.2903	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	342.7436	353.9793	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	274.8276	285.6624	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	98.8146	104.8409	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	159.4626	153.9440	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	101.1588	103.9224	0.0000	0.0000	0	0.00		
			63,565					0.00	0.00	621 137.00	157 950 043.40
		Total	149,123					1,898.00	21,356,263.20	3 132 243.00	27 666 969 798.20
Future											
Dec 2012	ZAFR	Future	25	9.3509	9.3591	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.4922	9.5006	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	16,649	14.0810	14.0560	14.0555	13.9901	260	3,646,322.00		
Mar 2013	ZAGB	Future	5,070	14.2661	14.2409	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.4291	14.4040	0.0000	0.0000	0	0.00		
			21,980					260.00	3,646,322.00	2 324 101.00	28 767 158 611.30
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.9366	1.2528	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	39.8214	49.4137	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	451.4421	440.5282	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	285.0165	281.9765	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	171.0221	173.0242	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	191.7604	207.0583	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	635.2168	629.0873	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	30.9453	32.4856	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	92.1753	98.5272	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	764.6320	793.4835	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	496.4392	501.0510	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	370.7709	377.0971	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
		Total	46,878					260.00	3,646,322.00	2 715 472.00	28 894 003 296.35

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Future											
Dec 2012	ZAJY	Future	22,068	0.1091	0.1087	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1106	0.1103	0.0000	0.0000	0	0.00		
			<u>23,961</u>					<u>0.00</u>	<u>0.00</u>	<u>218 046.00</u>	<u>2 219 078 216.40</u>
		Total	23,961					0.00	0.00	218 046.00	2 219 078 216.40
Future											
Dec 2012	ZAUM	Future	1,404	8.7783	8.7070	8.7800	8.7175	24	20,928,250.00		
Mar 2013	ZAUM	Future	5	8.8966	8.8246	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.0009	8.9285	0.0000	0.0000	0	0.00		
			<u>1,419</u>					<u>24.00</u>	<u>20,928,250.00</u>	<u>23 943.00</u>	<u>18 840 902 560.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	49522.2467	43791.2144	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	15252.7193	13350.2403	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	1,735					24.00	20,928,250.00	24 999.00	18 869 515 521.88
Future											
Dec 2012	ZAUS	Future	324,173	8.7783	8.7070	8.7842	8.7005	6,674	58,363,955.40		
Mar 2013	ZAUS	Future	40,135	8.8966	8.8246	8.8825	8.8200	70	621,087.00		
Jun 2013	ZAUS	Future	14,000	9.0009	8.9285	8.9450	8.9389	1,760	15,725,626.00		
Dec 2013	ZAUS	Future	542	9.1911	9.1168	0.0000	0.0000	0	0.00		
			<u>378,850</u>					<u>8,504.00</u>	<u>74,710,668.40</u>	<u>31 682 272.00</u>	<u>253 802 470 143.20</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	1.4824	2.9892	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	2.9106	5.7098	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	782.0138	714.3238	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	3.7138	7.3238	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	4.7333	9.3529	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	6.0248	11.8895	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	13.5187	25.2015	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	496.7361	439.9428	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	18.4361	32.9428	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	24.6829	42.3610	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	331.7991	289.3623	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	53.4991	82.3623	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	261.3042	227.0737	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	83.0042	120.0737	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	200.3479	174.2093	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	145.3197	194.2952	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	152.5272	133.5024	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	174.2272	226.5024	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	186.4740	239.9662	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.90 Call	1,000	117.3461	103.8424	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	90.1506	80.8387	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	311.8506	373.8387	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	69.3562	63.1217	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	53.5587	49.5268	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	47.4752	44.2480	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	26.9325	26.0848	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	37.4293	50.9074	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	49.9491	66.4888	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	139.0014	174.2242	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	248.8823	294.8561	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	349.0750	326.7785	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	291.2271	274.7994	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	259.0922	245.2695	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	195.0754	186.3429	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	157.6588	151.6342	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	101.7308	99.2048	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	85.2641	83.6686	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	64.5151	63.9296	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	51.5674	51.1598	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	394.8701	455.2602	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	537.5757	601.8047	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	503.3351	499.0479	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	381.0333	379.2741	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1645.5112	1606.4274	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>
	Total		651,886					8,504.00	74,710,668.40	35 726 891.00	255 564 127 259.90

Grand Total	1,181,609							26,206.00	229 508 087.70	47,701,648	366,026,446,022.44
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