



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.1799	0.1919	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<i>0.00</i>	<i>0.00</i>	7 000.00	791 000.00
		Total	7,000					0.00	0.00	7 000.00	791 000.00
Future	Dec 2012 CABU	Future	14,500	0.2568	0.2594	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<i>0.00</i>	<i>0.00</i>	14 500.00	2 295 350.00
		Total	14,500					0.00	0.00	14 500.00	2 295 350.00
Future	Dec 2012 CABV	Future	3,700	0.3380	0.3299	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<i>0.00</i>	<i>0.00</i>	3 700.00	879 860.00
		Total	3,700					0.00	0.00	3 700.00	879 860.00
Future	Dec 2012 CABW	Future	4,600	0.0022	0.0016	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<i>0.00</i>	<i>0.00</i>	4 600.00	920 000.00
		Total	4,600					0.00	0.00	4 600.00	920 000.00
Future	Dec 2012 CABX	Future	32,250	0.1769	0.1784	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<i>0.00</i>	<i>0.00</i>	32 250.00	2 024 200.00
		Total	32,250					0.00	0.00	32 250.00	2 024 200.00
Future	Dec 2012 CABY	Future	13,800	0.1884	0.2262	0.0000	0.0000	0	0.00		
			<u>13,800</u>					<i>0.00</i>	<i>0.00</i>	13 800.00	4 269 720.00
		Total	13,800					0.00	0.00	13 800.00	4 269 720.00
Future	Dec 2012 CABZ	Future	52,750	0.0447	0.0487	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	4607.5800	4955.3300	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	6141.2400	6563.5700	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	4925.5400	5143.0400	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	0.1090	99.0000	0.0000	0.0000	4,500	490,500.00		
			4,500					4,500.00	490,500.00	4 500.00	490 500.00
		Total	4,500					4,500.00	490,500.00	4 500.00	490 500.00
Future											
	Nov 2012 DABG	Future	0	8.6573	8.6771	0.0000	0.0000	17,500	151,509,500.00		
			0					17,500.00	151,509,500.00	85 000.00	741 938 050.00
		Total	0					17,500.00	151,509,500.00	132 500.00	746 622 049.50
Option											
	Nov 2012 DABM	9.00 Call	20,000	17.1534	24.1586	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	15,000	8.6584	8.6772	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	0.00	0.00
Option											
	Nov 2012 DABO	8.67 Call	10,000	31.1994	51.2972	0.0000	0.0000	0	0.00		
	Nov 2012 DABO	8.73 Put	15,000	85.9042	78.9096	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	25 000.00	1 230 000.00
		Total	40,000					0.00	0.00	25 000.00	1 230 000.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
	Nov 2012	DABP	Future	4,000	7.1549	7.1864	0.0000	0.0000	4,000	28,528,800.00		
				<u>4,000</u>								
Option								<u>4,000.00</u>	<u>28,528,800.00</u>	<u>4 000.00</u>	<u>28 528 800.00</u>	
	Nov 2012	DABP	7.16 Put	3,000	22.4644	19.1162	0.0000	0.0000	0	0.00		
	Nov 2012	DABP	7.17 Call	3,000	13.7227	39.0106	0.0000	0.0000	3,000	65,000.10		
				<u>6,000</u>								
			Total	10,000				7,000.00	28,593,800.10	10 000.00	28 718 800.20	
Option												
	Nov 2012	DAEU	11.12 Call	5,000	34.9682	0.0000	0.0000	0.0000	5,000	320,999.90		
				<u>5,000</u>								
			Total	5,000				5,000.00	320,999.90	5 000.00	320 999.90	
Option												
	Nov 2012	DANZ	7.13 Call	3,000	57.9046	0.0000	0.0000	0.0000	3,000	153,000.00		
				<u>3,000</u>								
			Total	3,000				3,000.00	153,000.00	3 000.00	153 000.00	
Option												
	Nov 2012	DAUS	8.72 Call	15,000	33.1408	47.6995	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	8.00 Put	8,440	1.6573	1.7047	0.0000	0.0000	0	0.00		
	Nov 2012	DAUS	9.02 Call	8,440	31.0473	38.8081	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	8.00 Put	7,530	7.0833	8.0169	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	9.02 Call	7,530	81.4732	93.8930	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.00 Put	6,625	18.4694	20.3888	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	9.02 Call	6,625	150.4887	162.7059	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	8.00 Put	6,245	31.2852	33.9669	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	9.02 Call	6,245	208.2399	221.4917	0.0000	0.0000	0	0.00		
	Mar 2013	DAUS	8.00 Put	7,500	44.2571	47.3499	0.0000	0.0000	0	0.00		
	Mar 2013	DAUS	9.02 Call	7,500	261.7836	276.8473	0.0000	0.0000	0	0.00		
	Apr 2013	DAUS	8.00 Put	7,500	57.0201	60.7791	0.0000	0.0000	0	0.00		
	Apr 2013	DAUS	9.02 Call	7,500	317.2089	334.0857	0.0000	0.0000	0	0.00		
				<u>102,680</u>								
			Total	102,680				0.00	0.00	15 000.00	1 192 998.60	
Future												
	Dec 2012	ZAAD	Future	9,230	9.0434	9.0732	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	4,458	9.0968	9.1263	0.0000	0.0000	0	0.00		
	Jun 2013	ZAAD	Future	136	9.1422	9.1708	0.0000	0.0000	0	0.00		
	Sep 2013	ZAAD	Future	2,150	9.1930	9.2207	0.0000	0.0000	0	0.00		
				<u>15,974</u>								
			Total	15,974				0.00	0.00	1 575 708.00	10 964 973 803.20	

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Future											
Dec 2012	ZACA	Future	82	8.7445	8.7664	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	8.8437	8.8653	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	73,422	11.1034	11.1733	11.1370	11.0854	688	7,661,666.40		
Mar 2013	ZAEU	Future	11,418	11.2640	11.3351	11.3100	11.2400	175	1,974,661.00		
Jun 2013	ZAEU	Future	140	11.4071	11.4790	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.6756	11.7454	0.0000	0.0000	0	0.00		
			<u>85,415</u>					<u>863.00</u>	<u>9,636,327.40</u>	<u>2 517 063.00</u>	<u>27 575 762 913.60</u>
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.1760	0.1602	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.8751	0.7417	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	4.2570	3.5033	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.9277	4.7331	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	89.2682	67.5428	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	212.2841	257.1515	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	159.1868	197.1778	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	47.5357	61.6875	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	208.0895	184.7391	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	69.5781	85.8074	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>
		Total	148,980					863.00	9,636,327.40	3 138 200.00	27 733 712 957.00
Future											
Dec 2012	ZAFR	Future	25	9.2042	9.2525	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.3424	9.3922	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>
		Total	125					0.00	0.00	362 970.00	3 120 152 032.50
Future											
Dec 2012	ZAGB	Future	16,770	13.9050	13.9370	13.8996	13.8694	121	1,679,061.40		
Mar 2013	ZAGB	Future	4,535	14.0883	14.1209	14.0607	14.0607	6	84,364.20		
Jun 2013	ZAGB	Future	261	14.2507	14.2833	0.0000	0.0000	0	0.00		
			<u>21,566</u>					<u>127.00</u>	<u>1,763,425.60</u>	<u>2 330 847.00</u>	<u>28 861 866 357.30</u>
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.8979	0.9662	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	61.0475	58.6694	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	309.7693	337.4767	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	174.8138	195.2431	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	97.1158	110.3370	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.70 Put	200	247.9165	240.6149	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	527.1047	548.1944	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	34.1465	36.5147	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	115.8667	122.2129	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	874.2476	862.6317	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	433.3282	452.5156	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	322.5398	336.8585	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,464					127.00	1,763,425.60	2 722 218.00	28 988 711 042.35
Future											
Dec 2012	ZAJY	Future	22,068	0.1088	0.1087	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1104	0.1103	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	1,424	8.7003	8.7204	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	Future	5	8.8174	8.8380	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9211	8.9418	0.0000	0.0000	0	0.00		
			1,439					0.00	0.00	23 983.00	18 876 222 560.00
Option											
Dec 2012	ZAUM	8.30 Call	158	42276.6046	44228.9429	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	11167.2223	12387.9127	0.0000	0.0000	0	0.00		
			316					0.00	0.00	1 056.00	28 612 961.88
	Total		1,755					0.00	0.00	25 039.00	18 904 835 521.88
Future											
Dec 2012	ZAUS	Future	325,008	8.7003	8.7204	8.7164	8.6429	30,990	268,659,137.30		
Mar 2013	ZAUS	Future	40,959	8.8174	8.8380	8.8137	8.7635	1,742	15,278,091.80		
Jun 2013	ZAUS	Future	15,187	8.9211	8.9418	8.8833	8.8833	50	444,165.00		
Dec 2013	ZAUS	Future	542	9.1134	9.1324	0.0000	0.0000	0	0.00		
			381,696					32,782.00	284,381,394.10	31 745 866.00	254 358 650 297.80
Option											
Dec 2012	ZAUS	7.80 Put	43,500	1.4418	1.6902	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	3.2075	3.5168	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	704.5221	724.9349	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	4.2221	4.5349	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	5.5392	5.8360	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	7.2411	7.4932	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	17.0324	16.8773	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	423.5325	443.2010	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	23.2325	22.8010	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.35 Put	400	31.0722	30.2568	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	267.0318	284.4156	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	66.7318	64.0156	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	202.7940	218.2900	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	102.4940	97.8900	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	149.1696	162.4014	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	178.8831	171.5022	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	111.6722	123.8791	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	211.3722	203.4791	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	225.0110	216.9127	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	83.1685	94.3478	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	22,500	61.8462	71.9943	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	361.5462	351.5943	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	46.0640	55.1959	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	34.7711	42.9302	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	30.4446	38.1476	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	16.3307	22.1017	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	40.6637	43.5030	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	54.5862	57.3698	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	159.6198	157.5224	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	278.6427	275.1152	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	304.4423	319.6555	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	252.9329	267.5426	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	223.9394	238.1405	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	166.9565	179.9722	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	133.8906	146.0084	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	84.9667	95.2909	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	70.8362	80.4147	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	53.1761	61.6417	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	41.5067	49.3316	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	423.9840	420.5864	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	570.0320	566.8504	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	468.2821	485.8490	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	352.2279	369.9739	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1570.4985	1604.4951	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			654,732					32,782.00	284,381,394.10	35 790 485.00	256 120 307 414.50
Grand Total			1,205,908					70,772.00	476 848 947.10	47,841,019	367,149,784,679.24