



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.2072	0.1799	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
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	7 000.00	791 000.00
<b>Future</b>	Dec 2012 CABU	Future	14,500	0.2757	0.2568	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
		<b>Total</b>	<b>14,500</b>					<b>0.00</b>	<b>0.00</b>	14 500.00	2 295 350.00
<b>Future</b>	Dec 2012 CABV	Future	3,700	0.3525	0.3380	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
		<b>Total</b>	<b>3,700</b>					<b>0.00</b>	<b>0.00</b>	3 700.00	879 860.00
<b>Future</b>	Dec 2012 CABW	Future	4,600	0.0014	0.0022	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
		<b>Total</b>	<b>4,600</b>					<b>0.00</b>	<b>0.00</b>	4 600.00	920 000.00
<b>Future</b>	Dec 2012 CABX	Future	32,250	0.1908	0.1769	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
		<b>Total</b>	<b>32,250</b>					<b>0.00</b>	<b>0.00</b>	32 250.00	2 024 200.00
<b>Future</b>	Dec 2012 CABY	Future	13,800	0.2181	0.1884	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
		<b>Total</b>	<b>13,800</b>					<b>0.00</b>	<b>0.00</b>	13 800.00	4 269 720.00
<b>Future</b>	Dec 2012 CABZ	Future	52,750	0.0517	0.0447	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	5192.6800	4607.5800	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	6969.1800	6141.2400	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	4286.6700	4925.5400	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	0.0951	0.1090	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	19.0539	17.1534	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>Future</b>											
	Nov 2012 DABO	Future	15,000	8.7122	8.6584	0.0000	0.0000	0	0.00		
			15,000					0.00	0.00	0.00	0.00
<b>Option</b>											
	Nov 2012 DABO	8.67 Call	10,000	53.1965	31.1994	0.0000	0.0000	0	0.00		
	Nov 2012 DABO	8.73 Put	15,000	36.4868	85.9042	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	25 000.00	1 230 000.00
		<b>Total</b>	<b>40,000</b>					<b>0.00</b>	<b>0.00</b>	25 000.00	1 230 000.00
<b>Future</b>											
	Nov 2012 DABP	Future	0	7.1203	7.1549	0.0000	0.0000	1,000	7,120,300.00		
			0					1,000.00	7,120,300.00	5 000.00	35 649 100.00
		<b>Total</b>	<b>0</b>					<b>1,000.00</b>	<b>7,120,300.00</b>	11 000.00	35 839 100.20
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Nov 2012	DAEU	11.12 Call	5,000	48.7098	34.9682	0.0000	0.0000	0	0.00		
			<u>5,000</u>					0.00	0.00	5 000.00	320 999.90
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	5 000.00	320 999.90
<b>Option</b>											
Nov 2012	DANZ	7.13 Call	3,000	35.9392	57.9046	0.0000	0.0000	0	0.00		
			<u>3,000</u>					0.00	0.00	3 000.00	153 000.00
		<b>Total</b>	<b>3,000</b>					<b>0.00</b>	<b>0.00</b>	3 000.00	153 000.00
<b>Option</b>											
Nov 2012	DAUS	8.72 Call	15,000	46.1144	33.1408	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.00 Put	8,440	1.3108	1.6573	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	34.0522	31.0473	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	4.9613	7.0833	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	87.7322	81.4732	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	14.6040	18.4694	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	157.8011	150.4887	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	25.4225	31.2852	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	217.3877	208.2399	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	36.9625	44.2571	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	271.9599	261.7836	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	48.3347	57.0201	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	328.4778	317.2089	0.0000	0.0000	0	0.00		
			<u>102,680</u>					0.00	0.00	15 000.00	1 192 998.60
		<b>Total</b>	<b>102,680</b>					<b>0.00</b>	<b>0.00</b>	15 000.00	1 192 998.60
<b>Future</b>											
Dec 2012	ZAAD	Future	9,218	9.0980	9.0434	9.0400	9.0315	12	108,429.00		
Mar 2013	ZAAD	Future	4,458	9.1512	9.0968	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	136	9.1970	9.1422	9.1675	9.1675	150	1,375,125.00		
Sep 2013	ZAAD	Future	2,150	9.2450	9.1930	0.0000	0.0000	0	0.00		
			<u>15,962</u>					162.00	1,483,554.00	1 575 670.00	10 966 457 357.20
		<b>Total</b>	<b>15,962</b>					<b>162.00</b>	<b>1,483,554.00</b>	1 575 670.00	10 966 523 481.20
<b>Future</b>											
Dec 2012	ZACA	Future	88	8.7823	8.7445	8.7930	8.7930	6	52,758.00		
Mar 2013	ZACA	Future	25	8.8818	8.8437	0.0000	0.0000	0	0.00		
			<u>113</u>					6.00	52,758.00	21 348.00	152 426 313.20
		<b>Total</b>	<b>113</b>					<b>6.00</b>	<b>52,758.00</b>	21 348.00	152 426 313.20
<b>Future</b>											
Dec 2012	ZAEU	Future	73,422	11.1548	11.1034	11.1470	11.1406	103	1,148,121.80		
Mar 2013	ZAEU	Future	11,418	11.3165	11.2640	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	Future	140	11.4589	11.4071	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7294	11.6756	0.0000	0.0000	0	0.00		
			<b>85,415</b>					<b>103.00</b>	<b>1,148,121.80</b>	<b>2 517 166.00</b>	<b>27 576 911 035.40</b>
<b>Option</b>											
Dec 2012	ZAEU	9.50 Put	5,690	0.1742	0.1760	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.8030	0.8751	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	3.9475	4.2570	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	5.4140	5.9277	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	71.0011	89.2682	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	242.3798	212.2841	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	750	183.0212	159.1868	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	52.2060	47.5357	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	190.8884	208.0895	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	74.1251	69.5781	0.0000	0.0000	0	0.00		
			<b>63,565</b>					<b>0.00</b>	<b>0.00</b>	<b>621 137.00</b>	<b>157 950 043.40</b>
	<b>Total</b>		<b>148,980</b>					<b>103.00</b>	<b>1,148,121.80</b>	<b>3 138 303.00</b>	<b>27 734 861 078.80</b>
<b>Future</b>											
Dec 2012	ZAFR	Future	25	9.2488	9.2042	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	100	9.3883	9.3424	0.0000	0.0000	0	0.00		
			<b>125</b>					<b>0.00</b>	<b>0.00</b>	<b>362 970.00</b>	<b>3 120 152 032.50</b>
	<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	16,720	13.9830	13.9050	14.0137	13.8732	2,302	32,116,324.50		
Mar 2013	ZAGB	Future	4,535	14.1674	14.0883	14.1862	14.1862	6	85,117.20		
Jun 2013	ZAGB	Future	261	14.3292	14.2507	0.0000	0.0000	0	0.00		
			<b>21,516</b>					<b>2,308.00</b>	<b>32,201,441.70</b>	<b>2 333 155.00</b>	<b>28 894 067 799.00</b>
<b>Option</b>											
Dec 2012	ZAGB	12.25 Put	11,100	0.7828	0.8979	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.55 Put	100	45.9899	61.0475	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	364.2387	309.7693	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	210.0635	174.8138	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	114.8226	97.1158	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	213.4030	247.9165	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	562.9439	527.1047	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	32.8962	34.1465	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	106.2953	115.8667	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	817.4711	874.2476	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	451.6568	433.3282	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	332.2760	322.5398	0.0000	0.0000	0	0.00		
			<b>24,898</b>					<b>0.00</b>	<b>0.00</b>	<b>391 371.00</b>	<b>126 844 685.05</b>
	<b>Total</b>		<b>46,414</b>					<b>2,308.00</b>	<b>32,201,441.70</b>	<b>2 724 526.00</b>	<b>29 020 912 484.05</b>

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<b>Future</b>											
Dec 2012	ZAJY	Future	22,068	0.1095	0.1088	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1111	0.1104	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>
	<b>Total</b>		<b>23,961</b>					<b>0.00</b>	<b>0.00</b>	<b>218 046.00</b>	<b>2 219 078 216.40</b>
<b>Future</b>											
Dec 2012	ZAUM	Future	1,327	8.7458	8.7003	0.0000	0.0000	97	84,918,650.00		
Mar 2013	ZAUM	Future	5	8.8637	8.8174	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.9672	8.9211	0.0000	0.0000	0	0.00		
			<u>1,342</u>					<u>97.00</u>	<u>84,918,650.00</u>	<u>24 080.00</u>	<u>18 961 141 210.00</u>
<b>Option</b>											
Dec 2012	ZAUM	8.30 Call	158	46170.3917	42276.6046	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	12476.9079	11167.2223	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>1,658</b>					<b>97.00</b>	<b>84,918,650.00</b>	<b>25 136.00</b>	<b>18 989 754 171.88</b>
<b>Future</b>											
Dec 2012	ZAUS	Future	330,852	8.7458	8.7003	8.7753	8.6901	23,840	207,889,223.80		
Mar 2013	ZAUS	Future	41,059	8.8637	8.8174	8.8850	8.8758	104	923,120.00		
Jun 2013	ZAUS	Future	15,187	8.9672	8.9211	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	9.1613	9.1134	0.0000	0.0000	0	0.00		
			<u>387,640</u>					<u>23,944.00</u>	<u>208,812,343.80</u>	<u>31 769 810.00</u>	<u>254 567 462 641.60</u>
<b>Option</b>											
Dec 2012	ZAUS	7.80 Put	43,500	1.1577	1.4418	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	2.5059	3.2075	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	749.0185	704.5221	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	3.2185	4.2221	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	4.1329	5.5392	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	5.3049	7.2411	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	12.3666	17.0324	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	462.9604	423.5325	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	17.1604	23.2325	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	23.3445	31.0722	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	31.1618	0.0000	0.0000	0.0000	1,000	27,000.00		
Dec 2012	ZAUS	8.50 Call	50	298.4439	267.0318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	52.6439	66.7318	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	229.1182	202.7940	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	83.3182	102.4940	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	170.1781	149.1696	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	148.9771	178.8831	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	124.7691	111.6722	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	178.9691	211.3722	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.82 Put	100	191.6799	225.0110	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	92.0478	83.1685	0.0000	0.0000	1,000	78,000.00		
Dec 2012	ZAUS	9.00 Call	22,500	67.5251	61.8462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	321.7251	361.5462	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	49.4318	46.0640	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	36.2217	34.7711	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	31.3542	30.4446	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	15.8043	16.3307	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	33.7138	40.6637	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	45.9976	54.5862	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	138.8705	159.6198	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	250.3211	278.6427	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	318.5163	304.4423	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	263.3751	252.9329	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	232.3250	223.9394	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	171.2414	166.9565	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	136.0156	133.8906	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	84.4680	84.9667	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	69.7207	70.8362	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	51.4496	53.1761	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	39.7686	41.5067	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	399.0057	423.9840	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	541.2294	570.0320	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	479.3086	468.2821	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	358.3007	352.2279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1603.7229	1570.4985	0.0000	0.0000	0	0.00		
			<u>275,036</u>					<u>2,000.00</u>	<u>105,000.00</u>	<u>4 046 619.00</u>	<u>1 761 762 116.70</u>
	<b>Total</b>		<b>662,676</b>					<b>25,944.00</b>	<b>208,917,343.80</b>	<b>35 816 429.00</b>	<b>256 329 224 758.30</b>

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<b>Grand Total</b>	<b>1,203,699</b>	<b>29,620.00</b>	<b>335 842 169.30</b>	<b>47,823,139</b>	<b>367,480,942,849.04</b>
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