



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.3128	0.3569	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	0.3989	0.3684	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	0.9290	0.4286	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	0.0000	0.0000	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	31,750	0.2859	0.2702	0.0000	0.0000	0	0.00		
			<u>31,750</u>					<i>0.00</i>	<i>0.00</i>	<i>32 750.00</i>	<i>2 125 200.00</i>
		Total	31,750					0.00	0.00	32 750.00	2 125 200.00
Future	Dec 2012 CABY	Future	13,800	0.5100	0.5145	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	52,500	0.0670	0.0878	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
		Total	52,500					0.00	0.00	54 830.00	4 619 050.00
Future											
	Dec 2012	CACA	Future	5	6902.8300	8628.3300	0.0000	0.0000	15	1,276,950.00	
				5					15.00	1,276,950.00	35.00
		Total	5						15.00	1,276,950.00	35.00
Future											
	Mar 2013	CACE	Future	4,500	0.1401	0.1480	0.0000	0.0000	0	0.00	
				4,500					0.00	0.00	4 500.00
		Total	4,500						0.00	0.00	4 500.00
Future											
	Dec 2012	CACF	Future	15,000	0.0733	0.1035	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15 000.00
		Total	15,000						0.00	0.00	15 000.00
Future											
	Jan 2013	CACG	Future	10	4440.2573	4496.4407	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		Total	10						0.00	0.00	10.00
Future											
	Jan 2013	CACH	Future	20	5877.1000	5000.0000	0.0000	0.0000	20	1,000,000.00	
				20					20.00	1,000,000.00	20.00
		Total	20						20.00	1,000,000.00	20.00
Future											
	Jan 2013	CACJ	Future	30	12623.6000	10500.0000	0.0000	0.0000	30	3,150,000.00	
				30					30.00	3,150,000.00	30.00
		Total	30						30.00	3,150,000.00	30.00
Future											
	Jan 2013	CACK	Future	35	11431.7000	11070.0000	0.0000	0.0000	35	3,874,500.00	
				35					35.00	3,874,500.00	35.00
		Total	35						35.00	3,874,500.00	35.00
Future											
	Jan 2013	CACL	Future	25,000	0.0232	0.0200	0.0000	0.0000	25,000	562,500.00	
				25,000					25,000.00	562,500.00	25 000.00
		Total	25,000						25,000.00	562,500.00	25 000.00

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Future											
Jan 2013	CACM	Future	25,000	0.0225	0.0200	0.0000	0.0000	25,000	547,500.00		
			<u>25,000</u>					<u>25,000.00</u>	<u>547,500.00</u>	<u>25 000.00</u>	<u>547 500.00</u>
		Total	25,000					25,000.00	547,500.00	25 000.00	547 500.00
Option											
Nov 2012	DANZ	7.26 Put	3,000	28.4479	31.5396	0.0000	0.0000	0	0.00		
Nov 2012	DANZ	7.30 Put	3,000	45.8072	48.6067	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>138 000.00</u>
		Total	6,000					0.00	0.00	3 000.00	138 000.00
Future											
Nov 2012	DAUS	Future	0	8.8823	8.9309	0.0000	0.0000	30,000	267,675,000.00		
			<u>0</u>					<u>30,000.00</u>	<u>267,675,000.00</u>	<u>128 610.00</u>	<u>1 143 533 221.00</u>
Option											
Nov 2012	DAUS	8.80 Put	30,000	16.9939	0.0000	0.0000	0.0000	30,000	300,000.00		
Nov 2012	DAUS	9.00 Call	30,000	11.3825	24.7449	0.0000	0.0000	30,000	300,000.00		
Nov 2012	DAUS	8.00 Put	8,440	0.0035	0.0020	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	9.02 Call	8,440	20.0776	35.5479	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.90 Call	15,000	123.9150	155.1864	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	1.0024	0.9313	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	101.4895	122.6837	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	6.3204	5.6575	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	180.2680	204.4564	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	14.6593	14.1840	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	243.8783	271.8575	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	24.5211	23.6876	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	307.2191	336.3983	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	36.3810	35.5339	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	369.4571	398.2250	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	474.8921	452.0877	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	285.2116	304.4934	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	514.5970	493.0237	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	323.7630	344.9860	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	552.7868	530.6152	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	355.6970	376.9112	0.0000	0.0000	0	0.00		
			<u>177,080</u>					<u>60,000.00</u>	<u>600,000.00</u>	<u>712 265.00</u>	<u>46 823 497.07</u>
		Total	177,080					90,000.00	268,275,000.00	840 875.00	1 190 356 718.07
Future											
Dec 2012	ZAAD	Future	9,506	9.2665	9.2890	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,508	9.3201	9.3427	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	236	9.3661	9.3890	0.0000	0.0000	0	0.00		

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Sep 2013	ZAAD	Future	2,150	9.4137	9.4376	0.0000	0.0000	0	0.00		
			<u>16,400</u>					0.00	0.00	1 577 646.00	10 984 823 148.90
		Total	16,400					0.00	0.00	1 577 846.00	10 984 889 272.90
Future											
Dec 2012	ZACA	Future	84	8.9372	8.9776	0.0000	0.0000	0	0.00		
Mar 2013	ZACA	Future	25	9.0401	9.0806	0.0000	0.0000	0	0.00		
			<u>109</u>					0.00	0.00	21 352.00	152 461 153.20
		Total	109					0.00	0.00	21 352.00	152 461 153.20
Future											
Dec 2012	ZAEU	Future	74,260	11.5244	11.5317	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	Future	12,582	11.6946	11.7020	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	Future	200	11.8451	11.8528	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.1403	12.1477	0.0000	0.0000	0	0.00		
			<u>87,477</u>					0.00	0.00	2 529 395.00	27 716 531 570.60
Option											
Dec 2012	ZAEU	9.50 Put	5,690	0.0149	0.0185	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	9.85 Put	13,800	0.0500	0.0677	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.30 Put	375	0.2749	0.4028	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.40 Put	750	0.4186	0.6115	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	10.95 Put	100	5.4929	5.6863	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.00 Call	13,900	532.0246	539.5946	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.10 Call	425	438.6370	446.4268	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	11.50 Call	100	133.0681	141.3478	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	11.00 Put	500	66.9237	67.8519	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	100.1671	101.8434	0.0000	0.0000	0	0.00		
			<u>63,240</u>					0.00	0.00	621 462.00	158 058 255.40
		Total	150,717					0.00	0.00	3 150 857.00	27 874 589 826.00
Future											
Dec 2012	ZAFR	Future	25	9.5700	9.5739	0.0000	0.0000	0	0.00		
Mar 2013	ZAFR	Future	50	9.7167	9.7206	0.0000	0.0000	0	0.00		
			<u>75</u>					0.00	0.00	363 045.00	3 120 875 032.50
		Total	75					0.00	0.00	363 045.00	3 120 875 032.50
Future											
Dec 2012	ZAGB	Future	16,407	14.2289	14.2770	14.2780	14.2000	261	3,719,558.00		
Mar 2013	ZAGB	Future	4,560	14.4202	14.4682	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	261	14.5865	14.6346	0.0000	0.0000	0	0.00		
			<u>21,228</u>					261.00	3,719,558.00	2 362 899.00	29 318 390 319.40
Option											
Dec 2012	ZAGB	12.25 Put	11,100	0.0778	0.0020	0.0000	0.0000	0	0.00		

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Dec 2012	ZAGB	13.55 Put	100	6.5972	5.8579	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.70 Call	100	544.3883	589.4993	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	13.95 Call	11,100	331.0617	370.4915	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	14.20 Call	100	165.4650	194.7028	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.70 Put	200	110.6000	98.5152	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	687.3743	718.1831	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	20.0858	19.1258	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	60.6677	57.7727	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	618.5716	589.6429	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	501.8587	519.2054	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	361.8035	374.1779	0.0000	0.0000	0	0.00		
			24,898					0.00	0.00	391 371.00	126 844 685.05
	Total		46,126					261.00	3,719,558.00	2 754 270.00	29 445 235 004.45
Future											
Dec 2012	ZAJY	Future	22,073	0.1080	0.1087	0.0000	0.0000	0	0.00		
Mar 2013	ZAJY	Future	1,893	0.1096	0.1103	0.0000	0.0000	0	0.00		
			23,966					0.00	0.00	218 051.00	2 219 133 316.40
	Total		23,966					0.00	0.00	218 051.00	2 219 133 316.40
Future											
Dec 2012	ZAUM	Future	1,232	8.9029	8.9528	8.9150	8.9150	1	891,500.00		
Mar 2013	ZAUM	Future	5	9.0245	9.0750	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.1314	9.1824	0.0000	0.0000	0	0.00		
			1,247					1.00	891,500.00	24 737.00	19 540 209 910.00
Option											
Dec 2012	ZAUM	8.30 Call	158	60481.0025	65462.8001	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	8.80 Call	158	16654.9002	20440.3793	0.0000	0.0000	0	0.00		
Mar 2013	ZAUM	9.02 Call	97	28940.6140	31805.9721	0.0000	0.0000	0	0.00		
			413					0.00	0.00	1 153.00	31 741 211.88
	Total		1,660					1.00	891,500.00	25 890.00	19 571 951 121.88
Future											
Dec 2012	ZAUS	Future	345,555	8.9029	8.9528	8.9585	8.9113	20,818	186,318,437.40		
Mar 2013	ZAUS	Future	54,491	9.0245	9.0750	9.0700	9.0265	135	1,222,142.00		
Jun 2013	ZAUS	Future	11,495	9.1314	9.1824	9.1448	9.1390	103	941,334.40		
Dec 2013	ZAUS	Future	5,542	9.3382	9.3894	0.0000	0.0000	0	0.00		
			417,083					21,056.00	188,481,913.80	31 997 782.00	256 604 791 737.20
Option											
Dec 2012	ZAUS	7.80 Put	43,500	0.1112	0.1082	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	0.2626	0.2549	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	903.2515	953.1405	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	0.3515	0.3405	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.05 Put	20,000	0.4559	0.4555	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	0.5939	0.5875	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	1.5691	1.4795	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	605.2706	654.9866	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	2.3706	2.1866	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	400	3.5326	3.1946	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.40 Put	1,000	5.1911	4.6121	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	413.6339	462.0676	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	3,500	10.7339	9.2676	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	323.8102	370.4986	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Put	500	20.9102	17.6986	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	241.2015	284.8564	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	2,700	50.6330	42.2687	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	168.7834	207.7678	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	65.8834	54.9678	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.82 Put	100	72.8774	60.8195	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	2,000	109.2896	141.9324	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	13,900	73.0182	93.9617	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	700	170.1182	141.1617	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	48.3227	63.2457	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.20 Call	1,000	31.9511	42.2805	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	9,250	26.0280	34.5587	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	1,300	10.1067	13.2721	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	21.4486	20.7119	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	26.8142	25.7862	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	77.6400	72.4540	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	500	102.2330	92.2335	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	400	154.8464	141.1752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	372.0511	406.2692	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	297.3720	327.5665	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	259.7567	284.6912	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	500	212.7930	233.8178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	186.8870	205.5927	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	137.7318	151.4163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	89.4810	98.2290	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	73.7403	80.8021	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	54.6752	59.6525	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	43.6422	47.7143	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	212.0799	197.2692	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	524.3417	497.8010	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	325.9619	348.5739	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	253.8258	271.5672	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	225.7433	241.4982	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	8.75 Put	500	257.7237	246.9362	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	285.7576	303.4428	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	304.9630	293.5464	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	422.6724	405.2660	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	513.7497	538.5113	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	382.3930	400.7312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1720.0478	1766.6967	0.0000	0.0000	0	0.00		
			<u>269,986</u>					<i>0.00</i>	<i>0.00</i>	<i>4 067 769.00</i>	<i>1 764 279 571.28</i>
	Total		687,069					21,056.00	188,481,913.80	36 065 551.00	258 369 071 308.48

Grand Total	1,306,652							161,418.00	471 779 421.80	48,393,153	372,063,566,247.58
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