



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-December-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Mar 2013 CACE	Future	4,500	0.0708	0.0929	0.0000	0.0000	0	0.00		
			<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>5 265.00</u>	<u>593 622.00</u>
		Total	4,500					0.00	0.00	5 265.00	593 622.00
Future	Dec 2012 CACF	Future	15,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			<u>15,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 630 500.00</u>
		Total	15,000					0.00	0.00	30 000.00	1 630 500.00
Future	Jan 2013 CACH	Future	20	15793.5552	9313.6631	0.0000	0.0000	0	0.00		
			<u>20</u>					<u>0.00</u>	<u>0.00</u>	<u>20.00</u>	<u>1 000 000.00</u>
		Total	20					0.00	0.00	20.00	1 000 000.00
Future	Mar 2013 CACI	Future	37,000	0.0429	0.0583	0.0000	0.0000	0	0.00		
			<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	<u>36 250.00</u>	<u>3 437 250.00</u>
		Total	37,000					0.00	0.00	36 250.00	3 437 250.00
Future	Jan 2013 CACJ	Future	0	30000.0003	23449.3644	0.0000	0.0000	30	9,000,000.00		
			<u>0</u>					<u>30.00</u>	<u>9,000,000.00</u>	<u>90.00</u>	<u>14 895 000.00</u>
		Total	0					30.00	9,000,000.00	90.00	14 895 000.00
Future	Jan 2013 CACK	Future	35	5106.1630	5106.1630	0.0000	0.0000	0	0.00		
			<u>35</u>					<u>0.00</u>	<u>0.00</u>	<u>35.00</u>	<u>3 874 500.00</u>
		Total	35					0.00	0.00	35.00	3 874 500.00
Future	Jan 2013 CACL	Future	25,000	0.0321	0.0220	0.0000	0.0000	0	0.00		

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			25,000					0.00	0.00	25 000.00	562 500.00
		Total	25,000					0.00	0.00	25 000.00	562 500.00
Future											
	Jan 2013	CACM	Future	25,000	0.0269	0.0206	0.0000	0	0.00		
				25,000				0.00	0.00	25 000.00	547 500.00
		Total	25,000					0.00	0.00	25 000.00	547 500.00
Future											
	Mar 2013	CACN	Future	24,000	0.3959	0.3119	0.0000	0	0.00		
				24,000				0.00	0.00	24 000.00	10 149 600.00
		Total	24,000					0.00	0.00	24 000.00	10 149 600.00
Future											
	Mar 2013	CACO	Future	7,500	0.1570	0.2113	0.0000	0	0.00		
				7,500				0.00	0.00	13 500.00	4 499 550.00
		Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future											
	Jan 2013	CACP	Future	100,000	0.0150	0.0305	0.0000	0	0.00		
				100,000				0.00	0.00	100 000.00	3 022 500.00
		Total	100,000					0.00	0.00	100 000.00	3 022 500.00
Future											
	Dec 2012	DANZ	Future	5,000	7.1732	7.2846	0.0000	5,000	36,119,500.00		
				5,000				5,000.00	36,119,500.00	173 000.00	1 225 862 300.00
Option											
	Dec 2012	DANZ	7.27 Put	5,000	104.2087	36.0945	0.0000	0	0.00		
				5,000				0.00	0.00	96 000.00	4 630 999.14
		Total	10,000					5,000.00	36,119,500.00	269 000.00	1 230 493 299.14
Option											
	Dec 2012	DAUS	8.90 Call	15,000	0.0139	2.4264	0.0000	0	0.00		
	Dec 2012	DAUS	8.00 Put	7,530	0.2410	0.2449	0.0000	0	0.00		
	Dec 2012	DAUS	9.02 Call	7,530	0.6686	6.3293	0.0000	0	0.00		
	Jan 2013	DAUS	8.00 Put	6,625	8.7014	5.6428	0.0000	0	0.00		
	Jan 2013	DAUS	9.02 Call	6,625	34.6147	57.9521	0.0000	0	0.00		
	Feb 2013	DAUS	8.00 Put	6,245	20.7173	13.8805	0.0000	0	0.00		
	Feb 2013	DAUS	9.02 Call	6,245	79.3042	112.0759	0.0000	0	0.00		
	Mar 2013	DAUS	8.00 Put	7,500	34.7747	25.1738	0.0000	0	0.00		
	Mar 2013	DAUS	9.02 Call	7,500	129.8026	168.4109	0.0000	0	0.00		
	Apr 2013	DAUS	8.00 Put	7,500	51.6841	38.1943	0.0000	0	0.00		
	Apr 2013	DAUS	9.02 Call	7,500	182.9828	226.9025	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	9.20 Put	1,400	688.4943	599.9925	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	164.9472	191.2887	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	726.1339	637.6671	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	197.1457	224.2333	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	761.5740	673.0146	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	221.8874	249.6118	0.0000	0.0000	0	0.00		
			<u>100,200</u>					<u>0.00</u>	<u>0.00</u>	<u>15 000.00</u>	<u>1 839 000.00</u>
	Total		100,200					0.00	0.00	15 000.00	1 839 000.00
Future											
Mar 2013	ZAAD	Future	8,120	9.0250	9.1742	9.0740	9.0310	36	325,839.00		
Jun 2013	ZAAD	Future	8,110	9.0754	9.2245	9.1245	9.1100	103	939,785.00		
Sep 2013	ZAAD	Future	2,750	9.1284	9.2767	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.1782	9.3266	0.0000	0.0000	0	0.00		
			<u>19,380</u>					<u>139.00</u>	<u>1,265,624.00</u>	<u>1 619 749.00</u>	<u>11 371 457 156.20</u>
	Total		19,380					139.00	1,265,624.00	1 619 949.00	11 371 523 280.20
Future											
Mar 2013	ZACA	Future	35	8.7495	8.8840	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.8346	8.9703	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>21 496.00</u>	<u>153 733 086.70</u>
	Total		60					0.00	0.00	21 496.00	153 733 086.70
Future											
Mar 2013	ZAEU	Future	32,138	11.3914	11.4853	11.4242	11.3990	1,714	19,592,761.20		
Jun 2013	ZAEU	Future	34,915	11.5375	11.6318	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	23,020	11.6934	11.7889	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8427	11.9389	0.0000	0.0000	0	0.00		
			<u>90,508</u>					<u>1,714.00</u>	<u>19,592,761.20</u>	<u>2 793 834.00</u>	<u>30 746 982 110.50</u>
	Total		90,508					1,714.00	19,592,761.20	2 793 834.00	30 746 982 110.50
Option											
Mar 2013	ZAEU	11.00 Put	1,250	85.1324	78.4499	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	31.5365	43.7389	0.0000	0.0000	0	0.00		
			<u>28,850</u>					<u>0.00</u>	<u>0.00</u>	<u>622 368.00</u>	<u>158 165 775.40</u>
	Total		119,358					1,714.00	19,592,761.20	3 416 202.00	30 905 147 885.90
Future											
Mar 2013	ZAFR	Future	50	9.4431	9.5121	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.5721	9.6398	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>363 136.00</u>	<u>3 121 733 285.00</u>
	Total		75					0.00	0.00	363 136.00	3 121 733 285.00
Future											
Mar 2013	ZAGB	Future	9,601	14.0075	14.1269	14.0460	14.0290	305	4,279,680.00		

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	Jun 2013	ZAGB	Future	2,257	14.1702	14.2897	0.0000	0.0000	0	0.00	
				11,858							
								305.00	4,279,680.00	2 400 177.00	29 842 517 153.50
Option											
	Mar 2013	ZAGB	13.70 Put	200	153.9465	128.0356	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	343.1416	427.9109	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	16.8889	15.1468	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	66.2310	50.1819	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	801.0314	725.9591	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	284.7322	325.5610	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	192.5244	223.3589	0.0000	0.0000	0	0.00	
				2,398				0.00	0.00	391 371.00	126 844 685.05
			Total	14,256				305.00	4,279,680.00	2 791 548.00	29 969 361 838.55
Future											
	Mar 2013	ZAJY	Future	24,111	0.1029	0.1051	0.1034	0.1034	25	258,500.00	
	Jun 2013	ZAJY	Future	13,593	0.1042	0.1065	0.0000	0.0000	0	0.00	
				37,704					25.00	258,500.00	355 542.00
			Total	37,704				25.00	258,500.00	355 542.00	3 670 888 099.30
Future											
	Mar 2013	ZAUM	Future	1,432	8.6351	8.7664	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	10	8.7380	8.8702	0.0000	0.0000	0	0.00	
				1,442					0.00	0.00	28 766.00
											23 086 186 100.00
Option											
	Mar 2013	ZAUM	9.02 Call	97	11546.6778	15235.6212	0.0000	0.0000	0	0.00	
				97					0.00	0.00	1 153.00
			Total	1,539				0.00	0.00	29 919.00	23 117 927 311.88
Future											
	Mar 2013	ZAUS	Future	305,040	8.6351	8.7664	8.6901	8.6357	37,487	326,740,427.80	
	Jun 2013	ZAUS	Future	52,896	8.7380	8.8702	8.7808	8.7440	479	4,223,575.00	
	Sep 2013	ZAUS	Future	22,000	8.8466	8.9800	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	5,542	8.9494	9.0841	0.0000	0.0000	0	0.00	
				385,478					37,966.00	330,964,002.80	33 376 097.00
											268 678 775 286.90
Option											
	Mar 2013	ZAUS	8.00 Put	10,000	30.1957	21.3508	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.10 Put	180	42.6708	30.0268	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.30 Put	7,000	86.1027	56.9395	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.40 Put	3,000	120.0708	82.2461	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.50 Put	3,376	161.4021	114.2669	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.60 Put	6,500	210.1025	153.3530	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.75 Put	5,900	300.7796	225.3799	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.85 Call	200	155.5643	203.6021	0.0000	0.0000	0	0.00	

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Mar 2013	ZAUS	9.00 Call	21,000	119.5367	157.5994	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	484.4367	391.1994	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	100.6609	133.2142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	7,500	79.1784	104.4841	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	73.2898	96.7745	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	71.0864	93.8875	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	67.9348	89.7526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	62.1412	82.1429	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	58.6262	77.5188	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	54.5832	72.1959	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	47.3446	62.8929	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	28.3705	37.9093	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	22.7112	30.3982	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	15.6836	21.5018	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	11.5027	15.8772	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	360.8960	295.6083	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	758.3351	663.5989	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	178.2911	212.3486	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	135.6601	161.6404	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	119.1625	142.0101	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	402.7080	337.4432	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	174.9280	195.7197	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	437.4467	371.4058	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	589.6807	514.0930	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	351.5096	389.7350	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	256.8814	284.2754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1396.4810	1492.1907	0.0000	0.0000	0	0.00		
			<u>122,406</u>					<u>0.00</u>	<u>0.00</u>	<u>4 132 795.00</u>	<u>1 771 550 401.40</u>
	Total		507,884					37,966.00	330,964,002.80	37 508 892.00	270 450 325 688.30
	Grand Total		1,048,511					45,179.00	401 480 068.00	50,841,153	394,310,699,387.24