



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.0682	0.0708	0.0000	0.0000	0	0.00		
			4,500					0.00	0.00	5 265.00	593 622.00
		Total	4,500					0.00	0.00	5 265.00	593 622.00
Future	Dec 2012 CACF	Future	0	0.0000	0.0000	0.0000	0.0000	15,000	0.00		
			0					15,000.00	0.00	45 000.00	1 630 500.00
		Total	0					15,000.00	0.00	45 000.00	1 630 500.00
Future	Jan 2013 CACH	Future	0	20000.0013	15793.5552	0.0000	0.0000	20	4,000,000.00		
			0					20.00	4,000,000.00	40.00	5 000 000.00
		Total	0					20.00	4,000,000.00	40.00	5 000 000.00
Future	Mar 2013 CACI	Future	37,000	0.0406	0.0429	0.0000	0.0000	2,850	270,750.00		
			37,000					2,850.00	270,750.00	39 100.00	3 708 000.00
		Total	37,000					2,850.00	270,750.00	39 100.00	3 708 000.00
Future	Jan 2013 CACK	Future	35	5618.1630	5106.1630	0.0000	0.0000	0	0.00		
			35					0.00	0.00	35.00	3 874 500.00
		Total	35					0.00	0.00	35.00	3 874 500.00
Future	Jan 2013 CACL	Future	25,000	0.0251	0.0321	0.0000	0.0000	0	0.00		
			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	0.0201	0.0269	0.0000	0.0000	0	0.00		

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			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	0.3846	0.3959	0.0000	0.0000	0	0.00	
				24,000					0.00	0.00	24 000.00
		Total	24,000					0.00	0.00	24 000.00	10 149 600.00
Future											
	Mar 2013	CACO	Future	7,500	0.2076	0.1570	0.0000	0.0000	0	0.00	
				7,500					0.00	0.00	13 500.00
		Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future											
	Jan 2013	CACP	Future	100,000	0.0049	0.0150	0.0000	0.0000	0	0.00	
				100,000					0.00	0.00	100 000.00
		Total	100,000					0.00	0.00	100 000.00	3 022 500.00
Future											
	Dec 2012	DANZ	Future	5,000	7.1163	7.1732	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	173 000.00
Option											
	Dec 2012	DANZ	7.27 Put	5,000	154.4848	104.2087	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	96 000.00
		Total	10,000					0.00	0.00	269 000.00	1 230 493 299.14
Option											
	Dec 2012	DAUS	8.00 Put	7,530	0.1406	0.2410	0.0000	0.0000	0	0.00	
	Dec 2012	DAUS	9.02 Call	7,530	0.3529	0.6686	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	8.8809	8.7014	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	31.6827	34.6147	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	21.6801	20.7173	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	74.5166	79.3042	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	36.3214	34.7747	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	123.2563	129.8026	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	53.3474	51.6841	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	176.2261	182.9828	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	696.8485	688.4943	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	160.1792	164.9472	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	736.0010	726.1339	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	193.0484	197.1457	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	772.3241	761.5740	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	218.0632	221.8874	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			85,200					0.00	0.00	7 530.00	1 504 999.76
	Total		85,200					0.00	0.00	7 530.00	1 504 999.76
Future											
	Mar 2013	ZAAD	Future	8,120	8.9814	9.0250	8.9872	8.9872	3	26,961.60	
	Jun 2013	ZAAD	Future	8,110	9.0303	9.0754	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	2,750	9.0825	9.1284	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	Future	400	9.1314	9.1782	0.0000	0.0000	0	0.00	
				19,380				3.00	26,961.60	1 619 752.00	11 371 484 117.80
	Total		19,380					3.00	26,961.60	1 619 952.00	11 371 550 241.80
Future											
	Mar 2013	ZACA	Future	25	8.7118	8.7495	8.6880	8.6880	10	86,880.00	
	Jun 2013	ZACA	Future	25	8.7958	8.8346	0.0000	0.0000	0	0.00	
				50				10.00	86,880.00	21 506.00	153 819 966.70
	Total		50					10.00	86,880.00	21 506.00	153 819 966.70
Future											
	Mar 2013	ZAEU	Future	32,138	11.4660	11.3914	11.3938	11.3715	1,266	14,449,835.00	
	Jun 2013	ZAEU	Future	34,915	11.6115	11.5375	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	Future	23,020	11.7670	11.6934	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	435	11.9151	11.8427	0.0000	0.0000	0	0.00	
				90,508				1,266.00	14,449,835.00	2 795 100.00	30 761 431 945.50
Option											
	Mar 2013	ZAEU	11.00 Put	1,250	81.6362	85.1324	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	37.9226	31.5365	0.0000	0.0000	0	0.00	
				28,850				0.00	0.00	622 368.00	158 165 775.40
	Total		119,358					1,266.00	14,449,835.00	3 417 468.00	30 919 597 720.90
Future											
	Mar 2013	ZAFR	Future	50	9.4904	9.4431	0.0000	0.0000	25	234,812.50	
	Jun 2013	ZAFR	Future	25	9.6182	9.5721	0.0000	0.0000	0	0.00	
				75				25.00	234,812.50	363 161.00	3 121 968 097.50
	Total		75					25.00	234,812.50	363 161.00	3 121 968 097.50
Future											
	Mar 2013	ZAGB	Future	8,816	14.0357	14.0075	14.0245	13.9820	884	12,361,108.00	
	Jun 2013	ZAGB	Future	2,257	14.1969	14.1702	0.0000	0.0000	0	0.00	
				11,073				884.00	12,361,108.00	2 401 061.00	29 854 878 261.50
Option											
	Mar 2013	ZAGB	13.70 Put	200	142.6323	153.9465	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	357.6123	343.1416	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	16.3823	16.8889	0.0000	0.0000	0	0.00	

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Jun 2013	ZAGB	13.00 Put	699	61.2752	66.2310	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	782.2180	801.0314	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	292.0092	284.7322	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	197.6668	192.5244	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	13,471					884.00	12,361,108.00	2 792 432.00	29 981 722 946.55
Future											
Mar 2013	ZAJY	Future	24,111	0.1021	0.1029	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1034	0.1042	0.1032	0.1032	25	258,000.00		
			37,704					25.00	258,000.00	355 567.00	3 671 146 099.30
		Total	37,704					25.00	258,000.00	355 567.00	3 671 146 099.30
Future											
Mar 2013	ZAUM	Future	1,432	8.6225	8.6351	8.5880	8.5880	5	4,294,000.00		
Jun 2013	ZAUM	Future	10	8.7240	8.7380	0.0000	0.0000	0	0.00		
			1,442					5.00	4,294,000.00	28 771.00	23 090 480 100.00
Option											
Mar 2013	ZAUM	9.02 Call	97	10913.9947	11546.6778	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,539					5.00	4,294,000.00	29 924.00	23 122 221 311.88
Future											
Mar 2013	ZAUS	Future	305,452	8.6225	8.6351	8.6620	8.5595	19,074	165,164,596.70		
Jun 2013	ZAUS	Future	53,045	8.7240	8.7380	8.7000	8.6625	161	1,398,360.00		
Sep 2013	ZAUS	Future	22,000	8.8311	8.8466	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9324	8.9494	0.0000	0.0000	0	0.00		
			386,039					19,235.00	166,562,956.70	33 395 332.00	268 845 338 243.60
Option											
Mar 2013	ZAUS	8.00 Put	10,000	31.5618	30.1957	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	44.0411	42.6708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	89.6639	86.1027	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	123.4691	120.0708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	164.5261	161.4021	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	212.9153	210.1025	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	306.2892	300.7796	0.0000	0.0000	5,100	1,083,780.00		
Mar 2013	ZAUS	8.85 Call	200	148.7602	155.5643	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	113.1547	119.5367	0.0000	0.0000	300	34,500.00		
Mar 2013	ZAUS	9.00 Put	1,000	490.6547	484.4367	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	94.9815	100.6609	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	74.1565	79.1784	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	68.4677	73.2898	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	66.3419	71.0864	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.35 Call	200	63.3044	67.9348	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	57.7285	62.1412	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	54.3516	58.6262	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	50.4496	54.5832	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	43.6600	47.3446	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	25.9920	28.3705	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	20.7649	22.7112	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	14.0467	15.6836	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	10.3183	11.5027	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	366.9432	360.8960	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	765.8499	758.3351	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	172.1559	178.2911	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	130.2086	135.6601	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	114.1788	119.1625	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	411.6753	402.7080	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	171.8509	174.9280	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	441.8877	437.4467	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	595.5696	589.6807	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	343.8582	351.5096	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	251.1938	256.8814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1382.3923	1396.4810	0.0000	0.0000	0	0.00		
			<u>120,306</u>					<u>5,400.00</u>	<u>1,118,280.00</u>	<u>4 138 195.00</u>	<u>1 772 668 681.40</u>
Total			506,345					24,635.00	167,681,236.70	37 533 527.00	270 618 006 925.00

Grand Total	1,016,157			44,723.00	203 663 583.80	50,885,876	394,514,362,971.04
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