



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-December-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>	Mar 2013 CACE	Future	4,500	0.0769	0.0673	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>
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	<b>5 265.00</b>	<b>593 622.00</b>
<b>Future</b>	Mar 2013 CACI	Future	37,000	0.0440	0.0393	0.0000	0.0000	0	0.00		
			<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	<u>39 100.00</u>	<u>3 708 000.00</u>
		<b>Total</b>	<b>37,000</b>					<b>0.00</b>	<b>0.00</b>	<b>39 100.00</b>	<b>3 708 000.00</b>
<b>Future</b>	Jan 2013 CACK	Future	35	35000.0007	24334.9020	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>
		<b>Total</b>	<b>35</b>					<b>0.00</b>	<b>0.00</b>	<b>35.00</b>	<b>3 874 500.00</b>
<b>Future</b>	Jan 2013 CACL	Future	25,000	0.0000	0.0222	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25 000.00</u>	<u>562 500.00</u>
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	<b>25 000.00</b>	<b>562 500.00</b>
<b>Future</b>	Jan 2013 CACM	Future	25,000	0.0000	0.0174	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25 000.00</u>	<u>547 500.00</u>
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	<b>25 000.00</b>	<b>547 500.00</b>
<b>Future</b>	Mar 2013 CACN	Future	24,000	0.3427	0.3934	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>24 000.00</u>	<u>10 149 600.00</u>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>24 000.00</b>	<b>10 149 600.00</b>
<b>Future</b>	Mar 2013 CACO	Future	7,500	0.2373	0.2277	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			7,500					0.00	0.00	13 500.00	4 499 550.00
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	13 500.00	4 499 550.00

**Future**

Jan 2013	CACP	Future	100,000	0.0038	0.0043	0.0000	0.0000	0	0.00		
			100,000					0.00	0.00	100 000.00	3 022 500.00
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100 000.00	3 022 500.00

**Option**

Dec 2012	DAUS	8.00 Put	7,530	0.0483	0.1059	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	0.3437	0.2309	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	6.2601	9.4315	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	36.9244	30.1056	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	16.9962	22.2995	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	83.1396	73.0392	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	29.7555	36.6462	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	133.4899	120.8399	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	46.3166	53.6334	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	188.6637	172.5519	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	661.6561	701.2988	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	167.5044	157.1675	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	701.7913	740.9966	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	201.6429	190.3719	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	738.5020	777.8676	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	227.1942	215.7318	0.0000	0.0000	0	0.00		
			85,200					0.00	0.00	7 530.00	1 504 999.76
		<b>Total</b>	<b>85,200</b>					<b>0.00</b>	<b>0.00</b>	7 530.00	1 504 999.76

**Future**

Mar 2013	ZAAD	Future	8,120	8.9791	8.9644	8.9784	8.9784	15	134,676.00		
Jun 2013	ZAAD	Future	8,110	9.0285	9.0135	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,750	9.0808	9.0659	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.1300	9.1134	0.0000	0.0000	0	0.00		
			19,380					15.00	134,676.00	1 619 767.00	11 371 618 793.80
		<b>Total</b>	<b>19,380</b>					<b>15.00</b>	<b>134,676.00</b>	1 619 967.00	11 371 684 917.80

**Future**

Mar 2013	ZACA	Future	25	8.7151	8.6919	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.7995	8.7756	0.0000	0.0000	0	0.00		
			50					0.00	0.00	21 506.00	153 819 966.70
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	21 506.00	153 819 966.70

**Future**

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAEU	Future	34,335	11.4330	11.4473	11.3904	11.3904	1	11,390.40		
Jun 2013	ZAEU	Future	34,915	11.5774	11.5921	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	23,020	11.7314	11.7472	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8782	11.8949	0.0000	0.0000	0	0.00		
			<u>92,705</u>					<u>1.00</u>	<u>11,390.40</u>	<u>2 798 944.00</u>	<u>30 804 415 168.40</u>
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	88.4462	83.8128	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	33.1015	33.8591	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>
		<b>Total</b>	<b>121,555</b>					<b>1.00</b>	<b>11,390.40</b>	<b>3 421 312.00</b>	<b>30 962 580 943.80</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.4770	9.4801	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.6060	9.6081	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>363 161.00</u>	<u>3 121 968 097.50</u>
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>363 161.00</b>	<b>3 121 968 097.50</b>
<b>Future</b>											
Mar 2013	ZAGB	Future	8,826	14.0469	14.0203	14.0555	14.0120	510	7,146,555.00		
Jun 2013	ZAGB	Future	2,257	14.2077	14.1808	0.0000	0.0000	0	0.00		
			<u>11,083</u>					<u>510.00</u>	<u>7,146,555.00</u>	<u>2 401 571.00</u>	<u>29 862 024 816.50</u>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	139.8806	142.7575	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	363.8317	342.8444	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	16.7186	18.0043	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	63.4819	68.8305	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	769.4620	793.9194	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	288.9343	287.5137	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	192.7014	192.9950	0.0000	0.0000	0	0.00		
			<u>2,398</u>					<u>0.00</u>	<u>0.00</u>	<u>391 371.00</u>	<u>126 844 685.05</u>
		<b>Total</b>	<b>13,481</b>					<b>510.00</b>	<b>7,146,555.00</b>	<b>2 792 942.00</b>	<b>29 988 869 501.55</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,111	0.1032	0.1023	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1045	0.1036	0.0000	0.0000	0	0.00		
			<u>37,704</u>					<u>0.00</u>	<u>0.00</u>	<u>355 567.00</u>	<u>3 671 146 099.30</u>
		<b>Total</b>	<b>37,704</b>					<b>0.00</b>	<b>0.00</b>	<b>355 567.00</b>	<b>3 671 146 099.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,432	8.6709	8.6140	8.6400	8.6400	5	4,320,000.00		
Jun 2013	ZAUM	Future	10	8.7727	8.7153	0.0000	0.0000	0	0.00		
			<u>1,442</u>					<u>5.00</u>	<u>4,320,000.00</u>	<u>28 776.00</u>	<u>23 094 800 100.00</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAUM	9.02 Call	97	11908.5340	10704.9663	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		<b>Total</b>	<b>1,539</b>					<b>5.00</b>	<b>4,320,000.00</b>	29 929.00	23 126 541 311.88

**Future**

Mar 2013	ZAUS	Future	304,221	8.6709	8.6140	8.6832	8.6214	9,151	79,155,665.90		
Jun 2013	ZAUS	Future	53,042	8.7727	8.7153	8.7863	8.7787	503	4,413,269.10		
Sep 2013	ZAUS	Future	22,000	8.8800	8.8221	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9815	8.9231	0.0000	0.0000	0	0.00		
			<b>384,805</b>					<b>9,654.00</b>	<b>83,568,935.00</b>	<b>33 411 585.00</b>	<b>268 986 020 572.10</b>

**Option**

Mar 2013	ZAUS	8.00 Put	10,000	26.1156	32.1778	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	36.9888	45.0227	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	75.3527	91.7783	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	105.8750	126.3063	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	143.5630	168.1418	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	188.6080	217.3270	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	274.5570	311.5417	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	162.5897	145.9930	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	148.3050	0.0000	0.0000	0.0000	1,000	132,000.00		
Mar 2013	ZAUS	9.00 Call	21,300	123.4995	110.9943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	452.5995	496.9943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	103.0490	93.1355	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	80.0640	72.6706	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	73.7900	67.0818	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	71.4476	64.9935	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	68.0994	62.0092	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	61.9606	56.5347	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	58.2445	53.2185	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	53.9808	49.3829	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	46.4973	42.7088	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	27.1338	25.3562	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	21.4582	20.2277	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	14.5482	13.6431	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	10.5349	9.9948	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	338.7177	369.5826	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	727.3539	770.3543	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	181.0906	168.2244	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	136.4237	127.0042	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	119.3020	111.2940	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	386.3719	415.6476	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	178.6633	169.7731	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	420.3959	450.7075	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2013	ZAUS	9.00 Put	750	570.3118	605.0775	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	358.7360	344.7049	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	261.3875	252.0309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1427.4230	1381.1566	0.0000	0.0000	0	0.00		
			<u>121,306</u>					<u>1,000.00</u>	<u>132,000.00</u>	<u>4 139 295.00</u>	<u>1 772 828 981.40</u>
		<b>Total</b>	<b>506,111</b>					<b>10,654.00</b>	<b>83,700,935.00</b>	<b>37 550 880.00</b>	<b>270 758 849 553.50</b>

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<b>Grand Total</b>	<b>1,008,130</b>							<b>11,185.00</b>	<b>95 313 556.40</b>	<b>50,907,603</b>	<b>394,709,790,053.44</b>
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