



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-December-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	0	0.0573	0.2800	0.0000	0.0000	7,000	401,100.00		
			0					7,000.00	401,100.00	15,078.00	1,484,022.40
		<b>Total</b>	<b>0</b>					<b>7,000.00</b>	<b>401,100.00</b>	15,078.00	1,484,022.40
<b>Future</b>											
Dec 2012	CABU	Future	0	0.3573	0.3524	0.0000	0.0000	14,500	5,180,850.00		
			0					14,500.00	5,180,850.00	29,000.00	7,476,200.00
		<b>Total</b>	<b>0</b>					<b>14,500.00</b>	<b>5,180,850.00</b>	29,000.00	7,476,200.00
<b>Future</b>											
Dec 2012	CABV	Future	0	0.6547	0.6558	0.0000	0.0000	3,700	2,422,390.00		
			0					3,700.00	2,422,390.00	7,400.00	3,302,250.00
		<b>Total</b>	<b>0</b>					<b>3,700.00</b>	<b>2,422,390.00</b>	7,400.00	3,302,250.00
<b>Future</b>											
Dec 2012	CABW	Future	0	0.0000	0.0000	0.0000	0.0000	4,600	0.00		
			0					4,600.00	0.00	9,200.00	920,000.00
		<b>Total</b>	<b>0</b>					<b>4,600.00</b>	<b>0.00</b>	9,200.00	920,000.00
<b>Future</b>											
Dec 2012	CABX	Future	0	0.2573	0.2524	0.0000	0.0000	31,310	8,056,063.00		
			0					31,310.00	8,056,063.00	65,150.00	10,522,812.00
		<b>Total</b>	<b>0</b>					<b>31,310.00</b>	<b>8,056,063.00</b>	65,150.00	10,522,812.00
<b>Future</b>											
Dec 2012	CABY	Future	0	0.3324	0.3152	0.0000	0.0000	13,800	4,587,120.00		
			0					13,800.00	4,587,120.00	27,600.00	8,856,840.00
		<b>Total</b>	<b>0</b>					<b>13,800.00</b>	<b>4,587,120.00</b>	27,600.00	8,856,840.00
<b>Future</b>											
Dec 2012	CABZ	Future	0	0.0000	0.0000	0.0000	0.0000	52,500	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
			0					52,500.00	0.00	110,330.00	5,308,950.00	
		<b>Total</b>	<b>0</b>					<b>52,500.00</b>	<b>0.00</b>	110,330.00	5,308,950.00	
<b>Future</b>												
	Mar 2013	CACE	Future	4,500	0.0929	0.0917	0.0000	0.0000	0	0.00		
				4,500					0.00	0.00	5,265.00	593,622.00
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	5,265.00	593,622.00	
<b>Future</b>												
	Dec 2012	CACF	Future	15,000	0.0000	0.0002	0.0000	0.0000	0	0.00		
				15,000					0.00	0.00	30,000.00	1,630,500.00
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	30,000.00	1,630,500.00	
<b>Future</b>												
	Jan 2013	CACH	Future	20	9313.6631	10675.0370	0.0000	0.0000	0	0.00		
				20					0.00	0.00	20.00	1,000,000.00
		<b>Total</b>	<b>20</b>					<b>0.00</b>	<b>0.00</b>	20.00	1,000,000.00	
<b>Future</b>												
	Mar 2013	CACI	Future	37,000	0.0583	0.0583	0.0000	0.0000	0	0.00		
				37,000					0.00	0.00	36,250.00	3,437,250.00
		<b>Total</b>	<b>37,000</b>					<b>0.00</b>	<b>0.00</b>	36,250.00	3,437,250.00	
<b>Future</b>												
	Jan 2013	CACJ	Future	30	23449.3644	24708.7406	0.0000	0.0000	0	0.00		
				30					0.00	0.00	60.00	5,895,000.00
		<b>Total</b>	<b>30</b>					<b>0.00</b>	<b>0.00</b>	60.00	5,895,000.00	
<b>Future</b>												
	Jan 2013	CACK	Future	35	5106.1630	7466.0829	0.0000	0.0000	0	0.00		
				35					0.00	0.00	35.00	3,874,500.00
		<b>Total</b>	<b>35</b>					<b>0.00</b>	<b>0.00</b>	35.00	3,874,500.00	
<b>Future</b>												
	Jan 2013	CACL	Future	25,000	0.0220	0.0159	0.0000	0.0000	0	0.00		
				25,000					0.00	0.00	25,000.00	562,500.00
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	25,000.00	562,500.00	
<b>Future</b>												
	Jan 2013	CACM	Future	25,000	0.0206	0.0146	0.0000	0.0000	0	0.00		
				25,000					0.00	0.00	25,000.00	547,500.00
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	25,000.00	547,500.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2013	CACN	Future	24,000	0.3119	0.3279	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	0.2113	0.2107	0.0000	0.0000	0	0.00		
			<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	<u>13,500.00</u>	<u>4,499,550.00</u>
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	<b>13,500.00</b>	<b>4,499,550.00</b>
<b>Future</b>											
Jan 2013	CACP	Future	100,000	0.0305	0.0248	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100,000.00</u>	<u>3,022,500.00</u>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	<b>100,000.00</b>	<b>3,022,500.00</b>
<b>Option</b>											
Dec 2012	DANZ	7.27 Put	5,000	36.0945	29.0109	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5,000.00</u>	<u>268,000.00</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5,000.00</b>	<b>268,000.00</b>
<b>Option</b>											
Dec 2012	DAUS	8.90 Call	15,000	2.4264	3.7345	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.00 Put	7,530	0.2449	0.4284	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	9.02 Call	7,530	6.3293	7.3921	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	5.6428	5.8672	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	57.9521	59.4207	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	13.8805	14.4706	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	112.0759	112.9207	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	25.1738	25.9580	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	168.4109	168.4717	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	38.1943	38.4056	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	226.9025	225.7220	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	599.9925	602.8872	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	191.2887	188.7038	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	637.6671	639.9868	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	224.2333	220.8986	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	673.0146	675.1025	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	249.6118	245.9334	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>
		<b>Total</b>	<b>100,200</b>					<b>0.00</b>	<b>0.00</b>	<b>15,000.00</b>	<b>1,839,000.00</b>
<b>Future</b>											
Dec 2012	ZAAD	Future	0	9.1210	9.1301	9.1305	9.1240	10,682	97,450,639.00		

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Mar 2013	ZAAD	Future	8,099	9.1742	9.1799	9.1910	9.1910	420	3,857,848.00		
Jun 2013	ZAAD	Future	8,007	9.2245	9.2283	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,750	9.2767	9.2798	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.3266	9.3281	0.0000	0.0000	400	3,739,840.00		
			<u>19,256</u>					<u>11,502.00</u>	<u>105,048,327.00</u>	<u>1,619,610.00</u>	<u>11,370,191,532.20</u>
	<b>Total</b>		<b>19,256</b>					<b>11,502.00</b>	<b>105,048,327.00</b>	<b>1,619,810.00</b>	<b>11,370,257,656.20</b>
<b>Future</b>											
Mar 2013	ZACA	Future	35	8.8840	8.8898	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.9703	8.9748	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>
	<b>Total</b>		<b>60</b>					<b>0.00</b>	<b>0.00</b>	<b>21,496.00</b>	<b>153,733,086.70</b>
<b>Future</b>											
Dec 2012	ZAEU	Future	0	11.3324	11.3203	11.3450	11.3360	57,393	650,383,948.00		
Mar 2013	ZAEU	Future	33,531	11.4853	11.4676	11.4860	11.4830	156	1,791,312.00		
Jun 2013	ZAEU	Future	34,915	11.6318	11.6130	0.0000	0.0000	25,744	299,526,291.20		
Sep 2013	ZAEU	Future	23,020	11.7889	11.7683	0.0000	0.0000	23,020	271,095,030.00		
Dec 2013	ZAEU	Future	435	11.9389	11.9176	0.0000	0.0000	23,020	260,816,600.00		
			<u>91,901</u>					<u>129,333.00</u>	<u>1,483,613,181.20</u>	<u>2,792,120.00</u>	<u>30,727,389,349.30</u>
	<b>Total</b>							<b>129,333.00</b>	<b>1,483,613,181.20</b>	<b>3,414,488.00</b>	<b>30,885,555,124.70</b>
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	78.4499	84.6238	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	43.7389	43.2482	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>120,751</b>					<b>129,333.00</b>	<b>1,483,613,181.20</b>	<b>3,414,488.00</b>	<b>30,885,555,124.70</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.5121	9.4882	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.6398	9.6153	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>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>363,136.00</b>	<b>3,121,733,285.00</b>
<b>Future</b>											
Dec 2012	ZAGB	Future	0	13.9537	13.9616	13.9740	13.9725	14,248	198,846,331.60		
Mar 2013	ZAGB	Future	9,601	14.1269	14.1279	14.1219	14.1219	576	8,141,510.40		
Jun 2013	ZAGB	Future	2,257	14.2897	14.2892	0.0000	0.0000	0	0.00		
			<u>11,858</u>					<u>14,824.00</u>	<u>206,987,842.00</u>	<u>2,399,872.00</u>	<u>29,838,237,473.50</u>
	<b>Total</b>							<b>14,824.00</b>	<b>206,987,842.00</b>	<b>2,399,872.00</b>	<b>29,838,237,473.50</b>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	128.0356	135.0928	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	427.9109	435.1815	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	15.1468	16.4305	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	50.1819	54.0471	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	725.9591	726.1967	0.0000	0.0000	0	0.00		

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Jun 2013	ZAGB	14.80 Call	200	325.5610	324.7510	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	223.3589	221.3885	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391,371.00	126,844,685.05
	<b>Total</b>		<b>14,256</b>					<b>14,824.00</b>	<b>206,987,842.00</b>	2,791,243.00	29,965,082,158.55
<b>Future</b>											
Dec 2012	ZAJY	Future	0	0.1038	0.1037	0.0000	0.0000	22,003	228,161,510.00		
Mar 2013	ZAJY	Future	24,136	0.1051	0.1050	0.0000	0.0000	20	210,000.00		
Jun 2013	ZAJY	Future	13,593	0.1065	0.1063	0.0000	0.0000	0	0.00		
			37,729					22,023.00	228,371,510.00	355,517.00	3,670,629,599.30
	<b>Total</b>		<b>37,729</b>					<b>22,023.00</b>	<b>228,371,510.00</b>	355,517.00	3,670,629,599.30
<b>Future</b>											
Dec 2012	ZAUM	Future	0	8.6573	8.6560	0.0000	0.0000	378	327,238,640.00		
Mar 2013	ZAUM	Future	1,432	8.7664	8.7611	0.0000	0.0000	10	8,764,500.00		
Jun 2013	ZAUM	Future	10	8.8702	8.8638	0.0000	0.0000	0	0.00		
			1,442					388.00	336,003,140.00	28,766.00	23,086,186,100.00
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	15235.6212	15275.3077	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>388.00</b>	<b>336,003,140.00</b>	29,919.00	23,117,927,311.88
<b>Future</b>											
Dec 2012	ZAUS	Future	0	8.6573	8.6560	8.6798	8.6410	245,172	2,121,531,090.30		
Mar 2013	ZAUS	Future	301,269	8.7664	8.7611	8.7900	8.7530	132,702	1,162,832,478.40		
Jun 2013	ZAUS	Future	53,129	8.8702	8.8638	8.8918	8.8849	14,062	124,706,973.40		
Sep 2013	ZAUS	Future	22,000	8.9800	8.9725	0.0000	0.0000	16,000	143,392,000.00		
Dec 2013	ZAUS	Future	5,542	9.0841	9.0756	0.0000	0.0000	540	4,668,300.00		
			381,940					408,476.00	3,557,130,842.10	33,338,131.00	268,347,811,284.10
<b>Option</b>											
Dec 2012	ZAUS	8.75 Put	0	92.7000	97.1833	0.0000	0.0000	300	25,500.00		
Mar 2013	ZAUS	8.00 Put	10,000	21.3508	22.2436	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	30.0268	31.2452	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	56.9395	59.0359	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	82.2461	84.9664	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	114.2669	117.6393	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	153.3530	157.3715	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	5,900	225.3799	230.2871	0.0000	0.0000	300	59,400.00		
Mar 2013	ZAUS	8.85 Call	200	203.6021	203.5732	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	157.5994	157.9565	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	391.1994	396.8565	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	133.2142	133.7399	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	7,500	104.4841	105.1523	0.0000	0.0000	2,500	260,000.00		

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Mar 2013	ZAUS	9.30 Call	10,000	96.7745	97.4595	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	93.8875	94.5773	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	89.7526	90.4490	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	82.1429	82.8462	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	77.5188	78.2225	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	72.1959	72.8962	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	62.8929	63.5775	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	37.9093	38.4753	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	30.3982	30.8991	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	21.5018	21.9038	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	15.8772	16.2064	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	295.6083	298.1814	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	663.5989	668.1624	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	212.3486	210.6720	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	161.6404	160.3490	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	142.0101	140.8427	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	337.4432	336.8258	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	195.7197	192.6364	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	371.4058	374.2839	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	514.0930	517.6751	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	389.7350	385.4990	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	284.2754	280.3807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1492.1907	1482.6404	0.0000	0.0000	0	0.00		
			<u>122,406</u>					<u>3,100.00</u>	<u>344,900.00</u>	<u>4,132,795.00</u>	<u>1,771,550,401.40</u>
	<b>Total</b>		<b>504,346</b>					<b>411,576.00</b>	<b>3,557,475,742.10</b>	<b>37,470,926.00</b>	<b>270,119,361,685.50</b>

<b>Grand Total</b>	<b>1,041,297</b>							<b>717,056.00</b>	<b>5,938,147,265.30</b>	<b>50,795,974</b>	<b>393,909,219,319.24</b>
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