



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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 | 0.0604 | 0.0623 | 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 | Mar 2013 CACI | Future | 37,000 | 0.0341 | 0.0354 | 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> |
| | | Total | 37,000 | | | | | 0.00 | 0.00 | 39 100.00 | 3 708 000.00 |
| Future | Jan 2013 CACL | Future | 25,000 | 0.0000 | 0.0000 | 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> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25 000.00 | 562 500.00 |
| Future | Jan 2013 CACM | Future | 25,000 | 0.0000 | 0.0000 | 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> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25 000.00 | 547 500.00 |
| Future | Mar 2013 CACN | Future | 24,000 | 0.3473 | 0.3596 | 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> |
| | | Total | 24,000 | | | | | 0.00 | 0.00 | 24 000.00 | 10 149 600.00 |
| Future | Mar 2013 CACO | Future | 7,500 | 0.2171 | 0.1926 | 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> |
| | | Total | 7,500 | | | | | 0.00 | 0.00 | 13 500.00 | 4 499 550.00 |
| Future | Jan 2013 CACP | Future | 100,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|--------------|-----------|----------------|----------|----------|---------|---------|-----------------|----------------------|-------------------|-------------------|
| | | | 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 |
| Option | | | | | | | | | | | |
| Jan 2013 | DAUS | 8.00 Put | 6,625 | 3.4735 | 4.2975 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2013 | DAUS | 9.02 Call | 6,625 | 14.6083 | 16.8678 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2013 | DAUS | 8.00 Put | 6,245 | 15.4362 | 16.8817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2013 | DAUS | 9.02 Call | 6,245 | 53.0536 | 56.3620 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | DAUS | 8.00 Put | 7,500 | 30.0075 | 31.2651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | DAUS | 9.02 Call | 7,500 | 99.5849 | 103.5247 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 8.00 Put | 7,500 | 47.1154 | 48.7271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 9.02 Call | 7,500 | 151.6354 | 155.7853 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.20 Put | 1,400 | 712.3002 | 709.8038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.80 Call | 2,800 | 143.1217 | 145.7711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.24 Put | 2,200 | 751.8766 | 749.2490 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.84 Call | 4,400 | 176.0326 | 178.8419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 788.2940 | 785.5352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.88 Call | 2,400 | 200.7971 | 203.7939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 70,140 | | | | | 0.00 | 0.00 | 7 500.00 | 1 504 999.76 |
| | Total | | 70,140 | | | | | 0.00 | 0.00 | 7 500.00 | 1 504 999.76 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAAD | Future | 7,870 | 8.8636 | 8.8722 | 8.8340 | 8.8331 | 1,000 | 8,833,775.00 | | |
| Jun 2013 | ZAAD | Future | 7,636 | 8.9140 | 8.9226 | 8.8835 | 8.8799 | 400 | 3,552,500.00 | | |
| Sep 2013 | ZAAD | Future | 2,750 | 8.9680 | 8.9761 | 8.9330 | 8.9330 | 400 | 3,573,200.00 | | |
| Dec 2013 | ZAAD | Future | 400 | 9.0176 | 9.0248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 18,656 | | | | | 1,800.00 | 15,959,475.00 | 1 621 891.00 | 11 390 481 067.80 |
| | Total | | 18,656 | | | | | 1,800.00 | 15,959,475.00 | 1 622 091.00 | 11 390 547 191.80 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZACA | Future | 25 | 8.6199 | 8.6197 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZACA | Future | 25 | 8.7038 | 8.7036 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 50 | | | | | 0.00 | 0.00 | 21 506.00 | 153 819 966.70 |
| | Total | | 50 | | | | | 0.00 | 0.00 | 21 506.00 | 153 819 966.70 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAEU | Future | 34,413 | 11.3299 | 11.3713 | 11.3125 | 11.2834 | 78 | 880,250.70 | | |
| Jun 2013 | ZAEU | Future | 34,915 | 11.4739 | 11.5161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | Future | 23,020 | 11.6278 | 11.6702 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | Future | 435 | 11.7724 | 11.8161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 92,783 | | | | | 78.00 | 880,250.70 | 2 800 260.00 | 30 819 459 391.60 |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAEU | 11.00 Put | 1,250 | 107.2769 | 98.4321 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|---------------------|-------------------|-------------------|
| Mar 2013 | ZAEU | 12.64 Call | 27,600 | 21.5127 | 25.8449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 28,850 | | | | | 0.00 | 0.00 | 622 368.00 | 158 165 775.40 |
| | | Total | 121,633 | | | | | 78.00 | 880,250.70 | 3 422 628.00 | 30 977 625 167.00 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAFR | Future | 50 | 9.3932 | 9.4233 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAFR | Future | 1,025 | 9.5206 | 9.5512 | 9.5120 | 9.5120 | 1,025 | 9,750,750.00 | | |
| | | | 1,075 | | | | | 1,025.00 | 9,750,750.00 | 364 186.00 | 3 131 718 847.50 |
| | | Total | 1,075 | | | | | 1,025.00 | 9,750,750.00 | 364 186.00 | 3 131 718 847.50 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAGB | Future | 8,677 | 13.8742 | 13.8581 | 13.8450 | 13.8450 | 5 | 69,225.00 | | |
| Jun 2013 | ZAGB | Future | 2,345 | 14.0338 | 14.0179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 11,022 | | | | | 5.00 | 69,225.00 | 2 402 504.00 | 29 875 036 281.90 |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAGB | 13.70 Put | 200 | 175.9729 | 186.8109 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAGB | 13.90 Call | 200 | 248.0507 | 245.0332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 12.00 Put | 699 | 15.1265 | 16.2774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 13.00 Put | 699 | 74.2550 | 80.6986 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.65 Put | 200 | 878.3581 | 892.4063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.80 Call | 200 | 230.3127 | 228.6860 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 15.30 Call | 200 | 150.4412 | 150.4497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,398 | | | | | 0.00 | 0.00 | 391 371.00 | 126 844 685.05 |
| | | Total | 13,420 | | | | | 5.00 | 69,225.00 | 2 793 875.00 | 30 001 880 966.95 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAJY | Future | 24,111 | 0.0998 | 0.0999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAJY | Future | 13,593 | 0.1010 | 0.1012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 37,704 | | | | | 0.00 | 0.00 | 355 592.00 | 3 671 400 349.30 |
| | | Total | 37,704 | | | | | 0.00 | 0.00 | 355 592.00 | 3 671 400 349.30 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAUM | Future | 1,432 | 8.5844 | 8.5902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUM | Future | 10 | 8.6858 | 8.6919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,442 | | | | | 0.00 | 0.00 | 28 791.00 | 23 107 849 350.00 |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAUM | 9.02 Call | 97 | 8596.7424 | 8976.6531 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 97 | | | | | 0.00 | 0.00 | 1 153.00 | 31 741 211.88 |
| | | Total | 1,539 | | | | | 0.00 | 0.00 | 29 944.00 | 23 139 590 561.88 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAUS | Future | 303,444 | 8.5844 | 8.5902 | 8.5900 | 8.5590 | 2,903 | 24,887,263.00 | | |
| Jun 2013 | ZAUS | Future | 52,733 | 8.6858 | 8.6919 | 8.6850 | 8.6850 | 191 | 1,658,984.60 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|--------------|------------|----------------|-----------|-----------|--------|--------|-----------------|----------------------|----------------------|---------------------------|
| Sep 2013 | ZAUS | Future | 22,000 | 8.7930 | 8.7988 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | Future | 5,542 | 8.8928 | 8.8990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>383,719</u> | | | | | <u>3,094.00</u> | <u>26,546,247.60</u> | <u>33 420 325.00</u> | <u>269 061 314 736.10</u> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAUS | 8.00 Put | 10,000 | 25.8586 | 27.2166 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 38.4450 | 39.9722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.30 Put | 7,000 | 85.6932 | 87.2045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.40 Put | 3,000 | 121.4472 | 122.6831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.50 Put | 3,376 | 165.2409 | 166.0291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.60 Put | 6,500 | 216.9953 | 217.1974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.75 Put | 6,000 | 314.1592 | 313.5937 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.85 Call | 200 | 121.1826 | 125.8744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.90 Call | 1,000 | 109.4814 | 113.9037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Call | 21,300 | 89.4803 | 93.3811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Put | 1,000 | 505.0803 | 503.1811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 10,000 | 73.6401 | 77.0802 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.25 Call | 5,000 | 55.8346 | 58.6967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.30 Call | 10,000 | 51.0601 | 53.7505 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.32 Call | 2,000 | 49.2876 | 51.9129 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.35 Call | 200 | 46.7662 | 49.2949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.41 Call | 2,000 | 42.1749 | 44.5210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.45 Call | 1,000 | 39.4164 | 41.6499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.50 Call | 3,500 | 36.1757 | 38.2908 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.60 Call | 200 | 30.6097 | 32.5094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.00 Call | 21,000 | 16.6980 | 17.9587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.20 Call | 250 | 12.8001 | 13.8450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.55 Call | 250 | 7.9736 | 8.6991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.85 Call | 250 | 5.4456 | 5.9783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.75 Put | 500 | 376.2768 | 375.1287 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.30 Put | 300 | 782.8802 | 780.1375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.40 Call | 300 | 152.0346 | 155.1832 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.70 Call | 300 | 112.9541 | 115.5193 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.85 Call | 500 | 98.1919 | 100.4961 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.75 Put | 500 | 421.4625 | 419.7879 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 156.6871 | 159.5374 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 457.1595 | 455.1860 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.00 Put | 750 | 613.1333 | 610.5758 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 325.5555 | 328.0461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 234.6160 | 236.5976 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1351.0643 | 1356.5268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>121,306</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 139 795.00</u> | <u>1 772 865 981.40</u> |
| | Total | | 505,025 | | | | | 3,094.00 | 26,546,247.60 | 37 560 120.00 | 270 834 180 717.50 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|

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|-------------|--|---------|--|--|--|--|----------|---------------|------------|--------------------|
| Grand Total | | 992,242 | | | | | 6,002.00 | 53 205 948.30 | 50,826,336 | 394,859,240,280.90 |
|-------------|--|---------|--|--|--|--|----------|---------------|------------|--------------------|