



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.0673	0.0682	0.0000	0.0000	0	0.00		
			<u>4,500</u>					<i>0.00</i>	<i>0.00</i>	5 265.00	593 622.00
		Total	4,500					0.00	0.00	5 265.00	593 622.00
Future	Mar 2013 CACI	Future	37,000	0.0393	0.0406	0.0000	0.0000	0	0.00		
			<u>37,000</u>					<i>0.00</i>	<i>0.00</i>	39 100.00	3 708 000.00
		Total	37,000					0.00	0.00	39 100.00	3 708 000.00
Future	Jan 2013 CACK	Future	35	24334.9020	5618.1630	0.0000	0.0000	0	0.00		
			<u>35</u>					<i>0.00</i>	<i>0.00</i>	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	0.0222	0.0251	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<i>0.00</i>	<i>0.00</i>	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	0.0174	0.0201	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<i>0.00</i>	<i>0.00</i>	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	0.3934	0.3846	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<i>0.00</i>	<i>0.00</i>	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	0.2277	0.2076	0.0000	0.0000	0	0.00		

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			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	0.0043	0.0049	0.0000	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	7.1051	7.1163	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	173 000.00	1 225 862 300.00
Option											
	Dec 2012	DANZ	7.27 Put 5,000	165.1240	154.4848	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	96 000.00	4 630 999.14
		Total	10,000					0.00	0.00	269 000.00	1 230 493 299.14
Option											
	Dec 2012	DAUS	8.00 Put 7,530	0.1059	0.1406	0.0000	0.0000	0	0.00		
	Dec 2012	DAUS	9.02 Call 7,530	0.2309	0.3529	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	8.00 Put 6,625	9.4315	8.8809	0.0000	0.0000	0	0.00		
	Jan 2013	DAUS	9.02 Call 6,625	30.1056	31.6827	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	8.00 Put 6,245	22.2995	21.6801	0.0000	0.0000	0	0.00		
	Feb 2013	DAUS	9.02 Call 6,245	73.0392	74.5166	0.0000	0.0000	0	0.00		
	Mar 2013	DAUS	8.00 Put 7,500	36.6462	36.3214	0.0000	0.0000	0	0.00		
	Mar 2013	DAUS	9.02 Call 7,500	120.8399	123.2563	0.0000	0.0000	0	0.00		
	Apr 2013	DAUS	8.00 Put 7,500	53.6334	53.3474	0.0000	0.0000	0	0.00		
	Apr 2013	DAUS	9.02 Call 7,500	172.5519	176.2261	0.0000	0.0000	0	0.00		
	Jul 2013	DAUS	9.20 Put 1,400	701.2988	696.8485	0.0000	0.0000	0	0.00		
	Jul 2013	DAUS	9.80 Call 2,800	157.1675	160.1792	0.0000	0.0000	0	0.00		
	Aug 2013	DAUS	9.24 Put 2,200	740.9966	736.0010	0.0000	0.0000	0	0.00		
	Aug 2013	DAUS	9.84 Call 4,400	190.3719	193.0484	0.0000	0.0000	0	0.00		
	Sep 2013	DAUS	9.28 Put 1,200	777.8676	772.3241	0.0000	0.0000	0	0.00		
	Sep 2013	DAUS	9.88 Call 2,400	215.7318	218.0632	0.0000	0.0000	0	0.00		
			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	8.9644	8.9814	0.0000	0.0000	0	0.00		
	Jun 2013	ZAAD	Future 8,110	9.0135	9.0303	0.0000	0.0000	0	0.00		
	Sep 2013	ZAAD	Future 2,750	9.0659	9.0825	0.0000	0.0000	0	0.00		
	Dec 2013	ZAAD	Future 400	9.1134	9.1314	0.0000	0.0000	0	0.00		
			19,380					0.00	0.00	1 619 752.00	11 371 484 117.80
		Total	19,380					0.00	0.00	1 619 952.00	11 371 550 241.80

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Future											
Mar 2013	ZACA	Future	25	8.6919	8.7118	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.7756	8.7958	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>21 506.00</u>	<u>153 819 966.70</u>
		Total	50					0.00	0.00	21 506.00	153 819 966.70
Future											
Mar 2013	ZAEU	Future	34,335	11.4473	11.4660	11.4495	11.3800	3,843	42,971,832.50		
Jun 2013	ZAEU	Future	34,915	11.5921	11.6115	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	23,020	11.7472	11.7670	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8949	11.9151	0.0000	0.0000	0	0.00		
			<u>92,705</u>					<u>3,843.00</u>	<u>42,971,832.50</u>	<u>2 798 943.00</u>	<u>30 804 403 778.00</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	83.8128	81.6362	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	33.8591	37.9226	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	121,555					3,843.00	42,971,832.50	3 421 311.00	30 962 569 553.40
Future											
Mar 2013	ZAFR	Future	50	9.4801	9.4904	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.6081	9.6182	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>
		Total	75					0.00	0.00	363 161.00	3 121 968 097.50
Future											
Mar 2013	ZAGB	Future	8,816	14.0203	14.0357	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	2,257	14.1808	14.1969	0.0000	0.0000	0	0.00		
			<u>11,073</u>					<u>0.00</u>	<u>0.00</u>	<u>2 401 061.00</u>	<u>29 854 878 261.50</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	142.7575	142.6323	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	342.8444	357.6123	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	18.0043	16.3823	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	68.8305	61.2752	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	793.9194	782.2180	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	287.5137	292.0092	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	192.9950	197.6668	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>
		Total	13,471					0.00	0.00	2 792 432.00	29 981 722 946.55
Future											
Mar 2013	ZAJY	Future	24,111	0.1023	0.1021	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1036	0.1034	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>

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Total			37,704					0.00	0.00	355 567.00	3 671 146 099.30
Future											
Mar 2013	ZAUM	Future	1,432	8.6140	8.6225	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.7153	8.7240	0.0000	0.0000	0	0.00		
			1,442					0.00	0.00	28 771.00	23 090 480 100.00
Option											
Mar 2013	ZAUM	9.02 Call	97	10704.9663	10913.9947	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	29 924.00	23 122 221 311.88
Future											
Mar 2013	ZAUS	Future	306,373	8.6140	8.6225	8.6292	8.6000	5,299	45,621,113.50		
Jun 2013	ZAUS	Future	53,545	8.7153	8.7240	8.7100	8.7100	500	4,355,000.00		
Sep 2013	ZAUS	Future	22,000	8.8221	8.8311	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9231	8.9324	0.0000	0.0000	800	7,137,280.00		
			387,460					6,599.00	57,113,393.50	33 401 931.00	268 902 451 637.10
Option											
Mar 2013	ZAUS	8.00 Put	10,000	32.1778	31.5618	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	45.0227	44.0411	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	91.7783	89.6639	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	126.3063	123.4691	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	168.1418	164.5261	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	217.3270	212.9153	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	311.5417	306.2892	0.0000	0.0000	100	28,300.00		
Mar 2013	ZAUS	8.85 Call	200	145.9930	148.7602	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	110.9943	113.1547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	496.9943	490.6547	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	93.1355	94.9815	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	72.6706	74.1565	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	67.0818	68.4677	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	64.9935	66.3419	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	62.0092	63.3044	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	56.5347	57.7285	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	53.2185	54.3516	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	49.3829	50.4496	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	42.7088	43.6600	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	25.3562	25.9920	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	20.2277	20.7649	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	13.6431	14.0467	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	9.9948	10.3183	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	369.5826	366.9432	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	770.3543	765.8499	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.40 Call	300	168.2244	172.1559	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	127.0042	130.2086	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	111.2940	114.1788	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	415.6476	411.6753	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	169.7731	171.8509	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	450.7075	441.8877	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	605.0775	595.5696	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	344.7049	343.8582	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	252.0309	251.1938	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1381.1566	1382.3923	0.0000	0.0000	0	0.00		
			<u>120,306</u>					<u>100.00</u>	<u>28,300.00</u>	<u>4 138 295.00</u>	<u>1 772 696 981.40</u>
	Total		507,766					6,699.00	57,141,693.50	37 540 226.00	270 675 148 618.50

Grand Total	1,019,775	10,542.00	100 113 526.00	50,896,418	394,614,476,497.04
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