



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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 | 0.0754 | 0.0769 | 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 | 0.0430 | 0.0440 | 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 CACK | Future | 35 | 35000.0005 | 35000.0007 | 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> |
| | | Total | 35 | | | | | 0.00 | 0.00 | 35.00 | 3 874 500.00 |
| 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 | 0.3325 | 0.3427 | 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 | 0.2199 | 0.2373 | 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 |
| | | Total | 7,500 | | | | | 0.00 | 0.00 | 13 500.00 | 4 499 550.00 |
| Future | | | | | | | | | | | |
| | Jan 2013 | CACP | Future | 100,000 | 0.0022 | 0.0038 | 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 |
| Option | | | | | | | | | | | |
| | Dec 2012 | DAUS | 8.00 Put | 7,530 | 0.0002 | 0.0483 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | DAUS | 9.02 Call | 7,530 | 0.0052 | 0.3437 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2013 | DAUS | 8.00 Put | 6,625 | 5.1760 | 6.2601 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2013 | DAUS | 9.02 Call | 6,625 | 32.3622 | 36.9244 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Feb 2013 | DAUS | 8.00 Put | 6,245 | 15.7015 | 16.9962 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Feb 2013 | DAUS | 9.02 Call | 6,245 | 78.3213 | 83.1396 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DAUS | 8.00 Put | 7,500 | 28.4295 | 29.7555 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DAUS | 9.02 Call | 7,500 | 128.6941 | 133.4899 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Apr 2013 | DAUS | 8.00 Put | 7,500 | 44.9970 | 46.3166 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Apr 2013 | DAUS | 9.02 Call | 7,500 | 183.9610 | 188.6637 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jul 2013 | DAUS | 9.20 Put | 1,400 | 660.6695 | 661.6561 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jul 2013 | DAUS | 9.80 Call | 2,800 | 163.9945 | 167.5044 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Aug 2013 | DAUS | 9.24 Put | 2,200 | 700.8488 | 701.7913 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Aug 2013 | DAUS | 9.84 Call | 4,400 | 198.1607 | 201.6429 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | DAUS | 9.28 Put | 1,200 | 737.5802 | 738.5020 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | DAUS | 9.88 Call | 2,400 | 223.7592 | 227.1942 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 85,200 | | | | | 0.00 | 0.00 | 7 530.00 |
| | | Total | 85,200 | | | | | 0.00 | 0.00 | 7 530.00 | 1 504 999.76 |
| Future | | | | | | | | | | | |
| | Mar 2013 | ZAAD | Future | 8,120 | 8.9625 | 8.9791 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAAD | Future | 8,110 | 9.0117 | 9.0285 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAAD | Future | 2,750 | 9.0638 | 9.0808 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | Future | 400 | 9.1120 | 9.1300 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 19,380 | | | | | 0.00 | 0.00 | 1 619 767.00 |
| | | Total | 19,380 | | | | | 0.00 | 0.00 | 1 619 967.00 | 11 371 618 793.80 |
| Future | | | | | | | | | | | |
| | Mar 2013 | ZACA | Future | 25 | 8.7136 | 8.7151 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZACA | Future | 25 | 8.7976 | 8.7995 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 50 | | | | | 0.00 | 0.00 | 21 506.00 |
| | | Total | 50 | | | | | 0.00 | 0.00 | 21 506.00 | 153 819 966.70 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|--------------|-------------|---------------------|--------------------------|
| Mar 2013 | ZAEU | Future | 34,335 | 11.4620 | 11.4330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | Future | 34,915 | 11.6065 | 11.5774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | Future | 23,020 | 11.7608 | 11.7314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | Future | 435 | 11.9067 | 11.8782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>92,705</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>2 798 944.00</i> | <i>30 804 415 168.40</i> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAEU | 11.00 Put | 1,250 | 78.6366 | 88.4462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAEU | 12.64 Call | 27,600 | 33.3641 | 33.1015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>28,850</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>622 368.00</i> | <i>158 165 775.40</i> |
| | | Total | 121,555 | | | | | 0.00 | 0.00 | 3 421 312.00 | 30 962 580 943.80 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAFR | Future | 50 | 9.5013 | 9.4770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAFR | Future | 25 | 9.6301 | 9.6060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>363 161.00</i> | <i>3 121 968 097.50</i> |
| | | Total | 75 | | | | | 0.00 | 0.00 | 363 161.00 | 3 121 968 097.50 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAGB | Future | 8,826 | 14.0294 | 14.0469 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | Future | 2,257 | 14.1897 | 14.2077 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>11,083</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>2 401 571.00</i> | <i>29 862 024 816.50</i> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAGB | 13.70 Put | 200 | 140.8884 | 139.8806 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAGB | 13.90 Call | 200 | 348.7030 | 363.8317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 12.00 Put | 699 | 16.4801 | 16.7186 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 13.00 Put | 699 | 63.7420 | 63.4819 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.65 Put | 200 | 776.4142 | 769.4620 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.80 Call | 200 | 278.6248 | 288.9343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 15.30 Call | 200 | 184.6198 | 192.7014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,398</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>391 371.00</i> | <i>126 844 685.05</i> |
| | | Total | 13,481 | | | | | 0.00 | 0.00 | 2 792 942.00 | 29 988 869 501.55 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAJY | Future | 24,111 | 0.1027 | 0.1032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAJY | Future | 13,593 | 0.1040 | 0.1045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>37,704</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>355 567.00</i> | <i>3 671 146 099.30</i> |
| | | Total | 37,704 | | | | | 0.00 | 0.00 | 355 567.00 | 3 671 146 099.30 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAUM | Future | 1,432 | 8.6677 | 8.6709 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUM | Future | 10 | 8.7695 | 8.7727 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,442</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>28 776.00</i> | <i>23 094 800 100.00</i> |
| Option | | | | | | | | | | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|----------|--------------|--------------|------------|------------|--------|--------|--------------|-------------|-------------------|--------------------------|
| Mar 2013 | ZAUM | 9.02 Call | 97 | 11427.5747 | 11908.5340 | 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 | 29 929.00 | 23 126 541 311.88 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------|--------|--------|--------|--------|--------|--------------|---------------|--------------------|
| Mar 2013 | ZAUS | Future | 303,621 | 8.6677 | 8.6709 | 8.6678 | 8.6620 | 870 | 7,539,866.00 | | |
| Jun 2013 | ZAUS | Future | 53,042 | 8.7695 | 8.7727 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | Future | 22,000 | 8.8769 | 8.8800 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | Future | 5,542 | 8.9776 | 8.9815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 384,205 | | | | | 870.00 | 7,539,866.00 | 33 412 455.00 | 268 993 560 438.10 |

Option

| | | | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|--|--|
| Mar 2013 | ZAUS | 8.00 Put | 10,000 | 24.7829 | 26.1156 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 35.4024 | 36.9888 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.30 Put | 7,000 | 73.2311 | 75.3527 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.40 Put | 3,000 | 103.5364 | 105.8750 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.50 Put | 3,376 | 141.1153 | 143.5630 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.60 Put | 6,500 | 186.1741 | 188.6080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.75 Put | 6,000 | 272.2831 | 274.5570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.85 Call | 200 | 157.3112 | 162.5897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.90 Call | 1,000 | 143.1501 | 148.3050 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Call | 21,300 | 118.6287 | 123.4995 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Put | 1,000 | 450.9287 | 452.5995 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 10,000 | 98.4940 | 103.0490 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.25 Call | 5,000 | 75.9680 | 80.0640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.30 Call | 10,000 | 69.8457 | 73.7900 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.32 Call | 2,000 | 67.5633 | 71.4476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.35 Call | 200 | 64.3044 | 68.0994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.41 Call | 2,000 | 58.3403 | 61.9606 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.45 Call | 1,000 | 54.7377 | 58.2445 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.50 Call | 3,500 | 50.6118 | 53.9808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.60 Call | 200 | 43.3930 | 46.4973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.00 Call | 21,000 | 24.8852 | 27.1338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.20 Call | 250 | 19.5252 | 21.4582 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.55 Call | 250 | 13.0640 | 14.5482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.85 Call | 250 | 9.3565 | 10.5349 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.75 Put | 500 | 337.2144 | 338.7177 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.30 Put | 300 | 726.4252 | 727.3539 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.40 Call | 300 | 177.1020 | 181.0906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.70 Call | 300 | 132.8638 | 136.4237 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.85 Call | 500 | 115.9530 | 119.3020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.75 Put | 500 | 385.2155 | 386.3719 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 175.4885 | 178.6633 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 419.7777 | 420.3959 | 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 | 569.8061 | 570.3118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 354.8219 | 358.7360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 257.9304 | 261.3875 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1424.6942 | 1427.4230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>121,306</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 139 295.00</u> | <u>1 772 828 981.40</u> |
| | Total | | 505,511 | | | | | 870.00 | 7,539,866.00 | 37 551 750.00 | 270 766 389 419.50 |

| | | | | | | | | | | | |
|--------------------|------------------|--|--|--|--|--|--|---------------|---------------------|-------------------|---------------------------|
| Grand Total | 1,007,530 | | | | | | | 870.00 | 7 539 866.00 | 50,812,473 | 394,712,698,920.30 |
|--------------------|------------------|--|--|--|--|--|--|---------------|---------------------|-------------------|---------------------------|