



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0623	0.0754	0.0000	0.0000	0	0.00		
			4,500					0.00	0.00	5 265.00	593 622.00
		Total	4,500					0.00	0.00	5 265.00	593 622.00
Future	Jan 2013 CACH	Future	0	20000.0008	20000.0009	0.0000	0.0000	20	2,506,900.00		
			0					20.00	2,506,900.00	60.00	7 506 900.00
		Total	0					20.00	2,506,900.00	60.00	7 506 900.00
Future	Mar 2013 CACI	Future	37,000	0.0356	0.0430	0.0000	0.0000	0	0.00		
			37,000					0.00	0.00	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	0	35000.0004	35000.0005	0.0000	0.0000	35	6,270,950.00		
			0					35.00	6,270,950.00	70.00	10 145 450.00
		Total	0					35.00	6,270,950.00	70.00	10 145 450.00
Future	Jan 2013 CACL	Future	25,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	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	0.0000	0.0000	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	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	0.3819	0.3325	0.0000	0.0000	0	0.00		

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			24,000					0.00	0.00	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	0.2214	0.2199	0.0000	0.0000	0	0.00	
				7,500					0.00	0.00	13 500.00
		Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future											
	Jan 2013	CACP	Future	100,000	0.0005	0.0022	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											
	Jan 2013	DAUS	8.00 Put	6,625	6.1157	5.1760	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	19.8513	32.3622	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	19.9492	15.7015	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	59.5600	78.3213	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	33.7152	28.4295	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	106.1866	128.6941	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	51.6529	44.9970	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	158.0675	183.9610	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	715.9669	660.6695	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	148.6051	163.9945	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	755.1484	700.8488	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	181.4319	198.1607	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	791.1550	737.5802	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	206.1960	223.7592	0.0000	0.0000	0	0.00	
				70,140					0.00	0.00	7 500.00
		Total	70,140					0.00	0.00	7 500.00	1 504 999.76
Future											
	Mar 2013	ZAAD	Future	8,120	8.8496	8.9625	0.0000	0.0000	0	0.00	
	Jun 2013	ZAAD	Future	7,790	8.8994	9.0117	0.0000	0.0000	320	2,867,200.00	
	Sep 2013	ZAAD	Future	2,750	8.9535	9.0638	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	Future	400	9.0025	9.1120	0.0000	0.0000	0	0.00	
				19,060					320.00	2,867,200.00	1 620 087.00
		Total	19,060					320.00	2,867,200.00	1 620 287.00	11 374 485 993.80
Future											
	Mar 2013	ZACA	Future	25	8.6348	8.7136	0.0000	0.0000	0	0.00	
	Jun 2013	ZACA	Future	25	8.7190	8.7976	0.0000	0.0000	0	0.00	
				50					0.00	0.00	21 506.00
											153 819 966.70

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Total			50					0.00	0.00	21 506.00	153 819 966.70
Future											
Mar 2013	ZAEU	Future	34,335	11.4021	11.4620	0.0000	0.0000	823	9,454,212.50		
Jun 2013	ZAEU	Future	34,915	11.5472	11.6065	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	23,020	11.7023	11.7608	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8483	11.9067	0.0000	0.0000	0	0.00		
			92,705					823.00	9,454,212.50	2 799 767.00	30 813 869 380.90
Option											
Mar 2013	ZAEU	11.00 Put	1,250	89.9022	78.6366	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	29.5718	33.3641	0.0000	0.0000	0	0.00		
			28,850					0.00	0.00	622 368.00	158 165 775.40
Total			121,555					823.00	9,454,212.50	3 422 135.00	30 972 035 156.30
Future											
Mar 2013	ZAFR	Future	50	9.4428	9.5013	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.5713	9.6301	0.0000	0.0000	0	0.00		
			75					0.00	0.00	363 161.00	3 121 968 097.50
Total			75					0.00	0.00	363 161.00	3 121 968 097.50
Future											
Mar 2013	ZAGB	Future	8,611	13.8751	14.0294	13.9880	13.9005	765	10,662,355.00		
Jun 2013	ZAGB	Future	2,320	14.0348	14.1897	0.0000	0.0000	63	890,820.00		
			10,931					828.00	11,553,175.00	2 402 399.00	29 873 577 991.50
Option											
Mar 2013	ZAGB	13.70 Put	200	183.3695	140.8884	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	254.9939	348.7030	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	16.2583	16.4801	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	77.3107	63.7420	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	882.8857	776.4142	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	235.6467	278.6248	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	155.2781	184.6198	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
Total			13,329					828.00	11,553,175.00	2 793 770.00	30 000 422 676.55
Future											
Mar 2013	ZAJY	Future	24,111	0.0998	0.1027	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1011	0.1040	0.0000	0.0000	0	0.00		
			37,704					0.00	0.00	355 567.00	3 671 146 099.30
Total			37,704					0.00	0.00	355 567.00	3 671 146 099.30
Future											
Mar 2013	ZAUM	Future	1,432	8.5863	8.6677	0.0000	0.0000	0	0.00		

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	Jun 2013	ZAUM	Future	10	8.6878	8.7695	0.0000	0.0000	0	0.00	
				1,442					0.00	0.00	28 776.00
Option											23 094 800 100.00
	Mar 2013	ZAUM	9.02 Call	97	9265.1211	11427.5747	0.0000	0.0000	0	0.00	
				97					0.00	0.00	1 153.00
			Total	1,539					0.00	0.00	29 929.00
											23 126 541 311.88
Future											
	Mar 2013	ZAUS	Future	303,442	8.5863	8.6677	8.6719	8.5930	3,556	30,660,415.30	
	Jun 2013	ZAUS	Future	53,042	8.6878	8.7695	0.0000	0.0000	0	0.00	
	Sep 2013	ZAUS	Future	22,000	8.7956	8.8769	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	5,542	8.8958	8.9776	0.0000	0.0000	0	0.00	
				384,026					3,556.00	30,660,415.30	33 416 011.00
											269 024 220 853.40
Option											
	Mar 2013	ZAUS	8.00 Put	10,000	29.9332	24.7829	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.10 Put	180	42.9665	35.4024	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.30 Put	7,000	91.2087	73.2311	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.40 Put	3,000	127.1889	103.5364	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.50 Put	3,376	170.9148	141.1153	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.60 Put	6,500	222.3348	186.1741	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.75 Put	6,000	319.5896	272.2831	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.85 Call	200	128.3681	157.3112	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.90 Call	1,000	116.5469	143.1501	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.00 Call	21,300	96.2352	118.6287	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.00 Put	1,000	509.9352	450.9287	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.10 Call	10,000	80.0511	98.4940	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.25 Call	5,000	61.7116	75.9680	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.30 Call	10,000	56.7522	69.8457	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.32 Call	2,000	54.9060	67.5633	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.35 Call	200	52.2732	64.3044	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.41 Call	2,000	47.4607	58.3403	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.45 Call	1,000	44.5580	54.7377	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.50 Call	3,500	41.1667	50.6118	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.60 Call	200	35.3021	43.3930	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.00 Call	21,000	20.3238	24.8852	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.20 Call	250	15.9967	19.5252	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.55 Call	250	10.4932	13.0640	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.85 Call	250	7.5028	9.3565	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	8.75 Put	500	380.0915	337.2144	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.30 Put	300	786.7285	726.4252	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.40 Call	300	157.8362	177.1020	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.70 Call	300	118.4894	132.8638	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.85 Call	500	103.5502	115.9530	0.0000	0.0000	0	0.00	

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Sep 2013	ZAUS	8.75	Put	500	424.6596	385.2155	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20	Call	500	161.9100	175.4885	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75	Put	750	458.7725	419.7777	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00	Put	750	614.5462	569.8061	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69	Call	750	330.8129	354.8219	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27	Call	750	240.4588	257.9304	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00	Call	200	1355.2593	1424.6942	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				505,332				3,556.00	30,660,415.30	37 555 306.00	270 797 049 834.80

Grand Total	991,784						5,582.00	63 312 852.80	50,818,055	394,776,011,773.10
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