



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0623	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	0.0354	0.0356	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	0.3596	0.3819	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	0.1926	0.2214	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	0.0005	0.0000	0.0000	0	0.00		

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			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	4.2975	6.1157	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	16.8678	19.8513	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	16.8817	19.9492	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	56.3620	59.5600	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	31.2651	33.7152	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	103.5247	106.1866	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	48.7271	51.6529	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	155.7853	158.0675	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	709.8038	715.9669	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	145.7711	148.6051	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	749.2490	755.1484	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	178.8419	181.4319	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	785.5352	791.1550	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	203.7939	206.1960	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	8,120	8.8722	8.8496	8.8675	8.8675	2	17,735.00		
Jun 2013	ZAAD	Future	7,788	8.9226	8.8994	8.9320	8.9320	2	17,864.00		
Sep 2013	ZAAD	Future	2,750	8.9761	8.9535	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.0248	9.0025	0.0000	0.0000	0	0.00		
			19,058					4.00	35,599.00	1 620 091.00	11 374 521 592.80
	Total		19,058					4.00	35,599.00	1 620 291.00	11 374 587 716.80

Future

Mar 2013	ZACA	Future	25	8.6197	8.6348	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.7036	8.7190	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	34,345	11.3713	11.4021	11.3850	11.3420	415	4,709,760.00		
Jun 2013	ZAEU	Future	34,915	11.5161	11.5472	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	23,020	11.6702	11.7023	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.8161	11.8483	0.0000	0.0000	0	0.00		
			92,715					415.00	4,709,760.00	2 800 182.00	30 818 579 140.90

Option

Mar 2013	ZAEU	11.00 Put	1,250	98.4321	89.9022	0.0000	0.0000	0	0.00		
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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	25.8449	29.5718	0.0000	0.0000	0	0.00		
			28,850					0.00	0.00	622 368.00	158 165 775.40
		Total	121,565					415.00	4,709,760.00	3 422 550.00	30 976 744 916.30
Future											
Mar 2013	ZAFR	Future	50	9.4233	9.4428	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	25	9.5512	9.5713	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	8,672	13.8581	13.8751	13.8600	13.8266	75	1,039,065.40		
Jun 2013	ZAGB	Future	2,345	14.0179	14.0348	14.0000	14.0000	25	350,000.00		
			11,017					100.00	1,389,065.40	2 402 499.00	29 874 967 056.90
Option											
Mar 2013	ZAGB	13.70 Put	200	186.8109	183.3695	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	245.0332	254.9939	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	16.2774	16.2583	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	80.6986	77.3107	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	892.4063	882.8857	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	228.6860	235.6467	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	150.4497	155.2781	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	13,415					100.00	1,389,065.40	2 793 870.00	30 001 811 741.95
Future											
Mar 2013	ZAJY	Future	24,111	0.0999	0.0998	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1012	0.1011	0.1017	0.1017	25	254,250.00		
			37,704					25.00	254,250.00	355 592.00	3 671 400 349.30
		Total	37,704					25.00	254,250.00	355 592.00	3 671 400 349.30
Future											
Mar 2013	ZAUM	Future	1,432	8.5902	8.5863	8.5940	8.5940	5	4,297,000.00		
Jun 2013	ZAUM	Future	10	8.6919	8.6878	8.7000	8.7000	5	4,350,000.00		
Sep 2013	ZAUM	Future	0	8.7988	8.7956	8.8045	8.8045	5	4,402,250.00		
			1,442					15.00	13,049,250.00	28 791.00	23 107 849 350.00
Option											
Mar 2013	ZAUM	9.02 Call	97	8976.6531	9265.1211	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,539					15.00	13,049,250.00	29 944.00	23 139 590 561.88
Future											
Mar 2013	ZAUS	Future	303,442	8.5902	8.5863	8.6000	8.5842	720	6,197,135.10		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUS	Future	52,542	8.6919	8.6878	8.7010	8.7010	500	4,350,500.00		
Sep 2013	ZAUS	Future	22,000	8.7988	8.7956	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.8990	8.8958	0.0000	0.0000	0	0.00		
			<u>383,526</u>					<u>1,220.00</u>	<u>10,547,635.10</u>	<u>33 417 231.00</u>	<u>269 034 768 488.50</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	27.2166	29.9332	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	39.9722	42.9665	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	87.2045	91.2087	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	122.6831	127.1889	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	166.0291	170.9148	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	217.1974	222.3348	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	313.5937	319.5896	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	125.8744	128.3681	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	113.9037	116.5469	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	93.3811	96.2352	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	503.1811	509.9352	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	77.0802	80.0511	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	58.6967	61.7116	0.0000	0.0000	500	37,000.00		
Mar 2013	ZAUS	9.30 Call	10,000	53.7505	56.7522	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	51.9129	54.9060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	49.2949	52.2732	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	44.5210	47.4607	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	41.6499	44.5580	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	3,500	38.2908	41.1667	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	32.5094	35.3021	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	17.9587	20.3238	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	13.8450	15.9967	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	8.6991	10.4932	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	5.9783	7.5028	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	375.1287	380.0915	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	780.1375	786.7285	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	155.1832	157.8362	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	115.5193	118.4894	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	100.4961	103.5502	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	419.7879	424.6596	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	159.5374	161.9100	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	455.1860	458.7725	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	610.5758	614.5462	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	328.0461	330.8129	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	236.5976	240.4588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1356.5268	1355.2593	0.0000	0.0000	0	0.00		
			<u>121,306</u>					<u>500.00</u>	<u>37,000.00</u>	<u>4 139 795.00</u>	<u>1 772 865 981.40</u>
	Total		504,832					1,720.00	10,584,635.10	37 557 026.00	270 807 634 469.90

<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		991,378					2,279.00	30 022 559.50	50,820,334	394,806,034,332.60
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