



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-January-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>	Mar 2013 CACE	Future	4,500	0.0762	0.0710	0.0000	0.0000	0	0.00		
			<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>5 354.00</u>	<u>598 997.60</u>
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	5 354.00	598 997.60
<b>Future</b>	Mar 2013 CACI	Future	37,000	0.0428	0.0398	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>
		<b>Total</b>	<b>37,000</b>					<b>0.00</b>	<b>0.00</b>	39 100.00	3 708 000.00
<b>Future</b>	Jan 2013 CACL	Future	0	0.0000	0.0000	0.0000	0.0000	25,000	0.00		
			<u>0</u>					<u>25,000.00</u>	<u>0.00</u>	<u>50 000.00</u>	<u>562 500.00</u>
		<b>Total</b>	<b>0</b>					<b>25,000.00</b>	<b>0.00</b>	50 000.00	562 500.00
<b>Future</b>	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>
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	25 000.00	547 500.00
<b>Future</b>	Mar 2013 CACN	Future	24,000	0.2395	0.2509	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>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	24 000.00	10 149 600.00
<b>Future</b>	Mar 2013 CACO	Future	7,500	0.1671	0.1364	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>
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	13 500.00	4 499 550.00
<b>Future</b>	Jan 2013 CACP	Future	100,000	0.0000	0.0000	0.0000	0.0000	0	0.00		

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			100,000					0.00	0.00	100 000.00	3 022 500.00
	<b>Total</b>		<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100 000.00	3 022 500.00

**Option**

Jan 2013	DAUS	8.00 Put	6,625	2.0971	2.0955	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	19.6958	17.6132	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	10.2062	11.2143	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	64.6021	60.9379	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	22.1087	22.9701	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	116.9306	110.9208	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	36.9855	37.7174	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	175.8433	165.9725	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	638.4411	653.5351	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	156.3877	149.7212	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	675.9036	693.3161	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	189.1359	183.7299	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	710.3402	729.6242	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	213.5731	209.2549	0.0000	0.0000	0	0.00		
			70,140					0.00	0.00	7 500.00	1 504 999.76
	<b>Total</b>		<b>70,140</b>					<b>0.00</b>	<b>0.00</b>	7 500.00	1 504 999.76

**Future**

Mar 2013	ZAAD	Future	8,891	9.0347	9.0578	9.0579	9.0430	3,001	27,165,781.30		
Jun 2013	ZAAD	Future	7,483	9.0839	9.1074	9.1002	9.1002	250	2,275,050.00		
Sep 2013	ZAAD	Future	2,750	9.1367	9.1604	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.1840	9.2089	0.0000	0.0000	0	0.00		
			19,524					3,251.00	29,440,831.30	1 627 163.00	11 438 054 774.10
	<b>Total</b>		<b>19,524</b>					<b>3,251.00</b>	<b>29,440,831.30</b>	1 627 363.00	11 438 120 898.10

**Future**

Mar 2013	ZACA	Future	25	8.7991	8.7719	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.8857	8.8567	0.0000	0.0000	0	0.00		
			50					0.00	0.00	21 506.00	153 819 966.70
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	21 506.00	153 819 966.70

**Future**

Mar 2013	ZAEU	Future	34,663	11.3449	11.3504	11.3595	11.3595	750	8,519,625.00		
Jun 2013	ZAEU	Future	34,990	11.4891	11.4937	11.5020	11.5020	171	1,966,842.00		
Sep 2013	ZAEU	Future	23,020	11.6425	11.6478	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7882	11.7928	0.0000	0.0000	0	0.00		
			93,108					921.00	10,486,467.00	2 803 446.00	30 855 572 791.10

**Option**

Mar 2013	ZAEU	11.00 Put	1,250	97.5456	90.3058	0.0000	0.0000	0	0.00		
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Mar 2013	ZAEU	12.64 Call	27,600	18.6784	17.9878	0.0000	0.0000	0	0.00		
			28,850					0.00	0.00	622 368.00	158 165 775.40
		<b>Total</b>	<b>121,958</b>					<b>921.00</b>	<b>10,486,467.00</b>	3 425 814.00	31 013 738 566.50
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.3909	9.3857	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	1,025	9.5176	9.5120	0.0000	0.0000	0	0.00		
			1,075					0.00	0.00	364 186.00	3 131 718 847.50
		<b>Total</b>	<b>1,075</b>					<b>0.00</b>	<b>0.00</b>	364 186.00	3 131 718 847.50
<b>Future</b>											
Mar 2013	ZAGB	Future	8,687	13.9367	13.9859	13.9828	13.9655	510	7,122,460.40		
Jun 2013	ZAGB	Future	2,345	14.0977	14.1458	0.0000	0.0000	0	0.00		
			11,032					510.00	7,122,460.40	2 403 324.00	29 886 500 857.80
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	176.2568	161.6610	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	301.0919	330.4932	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	18.0826	17.5346	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	78.4270	72.7979	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	843.7325	811.7788	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	256.6590	271.0991	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	169.2723	179.1875	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		<b>Total</b>	<b>13,430</b>					<b>510.00</b>	<b>7,122,460.40</b>	2 794 695.00	30 013 345 542.85
<b>Future</b>											
Mar 2013	ZAJY	Future	24,111	0.0989	0.0996	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1002	0.1009	0.0000	0.0000	0	0.00		
			37,704					0.00	0.00	355 592.00	3 671 400 349.30
		<b>Total</b>	<b>37,704</b>					<b>0.00</b>	<b>0.00</b>	355 592.00	3 671 400 349.30
<b>Future</b>											
Mar 2013	ZAUM	Future	1,384	8.6817	8.6567	8.7425	8.7425	48	41,964,000.00		
Jun 2013	ZAUM	Future	10	8.7854	8.7590	0.0000	0.0000	0	0.00		
			1,394					48.00	41,964,000.00	28 839.00	23 149 813 350.00
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	10144.8312	9632.1782	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		<b>Total</b>	<b>1,491</b>					<b>48.00</b>	<b>41,964,000.00</b>	29 992.00	23 181 554 561.88
<b>Future</b>											
Mar 2013	ZAUS	Future	309,190	8.6817	8.6567	8.7468	8.6917	23,198	202,392,090.70		
Jun 2013	ZAUS	Future	56,277	8.7854	8.7590	8.8429	8.8295	1,385	12,218,995.40		

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Sep 2013	ZAUS	Future	22,355	8.8954	8.8683	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9988	8.9703	0.0000	0.0000	0	0.00		
			<u>393,364</u>					<u>24,583.00</u>	<u>214,611,086.10</u>	<u>33 474 039.00</u>	<u>269 526 862 821.90</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	18.5166	19.6391	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	27.5231	29.1120	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	59.1202	64.4127	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	86.7073	93.6368	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	121.8706	130.5864	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	164.9684	175.5475	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	189.5097	0.0000	0.0000	0.0000	1,600	280,000.00		
Mar 2013	ZAUS	8.75 Call	800	178.3191	169.0249	0.0000	0.0000	800	150,400.00		
Mar 2013	ZAUS	8.75 Put	6,000	246.6191	262.3249	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	160.7201	152.3386	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	144.7903	137.2576	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	130.4067	123.6565	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	105.7771	100.4033	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	424.0771	443.7033	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	85.8865	81.6532	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	63.8395	61.2608	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	58.0761	55.8228	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	55.9422	53.8074	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	52.9104	50.9440	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	47.4074	45.7431	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	44.1157	42.6302	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	40.3785	39.0927	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	33.9514	32.9376	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	18.0320	17.7308	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	13.6695	13.5320	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	8.7159	8.6152	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	5.9112	5.8896	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	321.4095	329.4700	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	704.6195	720.9618	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	170.6842	161.6520	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	125.6036	119.0418	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	108.5624	102.9856	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	362.6872	376.3257	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	165.3972	162.1026	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	399.3590	411.1971	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	547.2893	561.2029	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	348.4719	339.5804	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	249.5620	243.6396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1448.6484	1413.7452	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>
		127,706					2,400.00	430,400.00	4 148 695.00	1 773 669 381.40
	<b>Total</b>	<b>521,070</b>					<b>26,983.00</b>	<b>215,041,486.10</b>	37 622 734.00	271 300 532 203.30

<b>Grand Total</b>	<b>984,442</b>						<b>56,713.00</b>	<b>304 055 244.80</b>	<b>50,923,365</b>	<b>395,462,712,824.00</b>
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