



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-January-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2013	CACE	Future	4,500	0.0729	0.0762	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>
		Total	4,500					0.00	0.00	5 354.00	598 997.60
Future											
Mar 2013	CACI	Future	37,000	0.0404	0.0428	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	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	0.1979	0.2395	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	0.1410	0.1671	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	0.0000	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100 000.00</u>	<u>3 022 500.00</u>
		Total	100,000					0.00	0.00	100 000.00	3 022 500.00
Option											
Jan 2013	DANZ	7.18 Put	6,000	3.5000	0.0000	0.0000	0.0000	6,000	331,999.80		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			6,000					6,000.00	331,999.80	6 000.00	331 999.80
	Total		6,000					6,000.00	331,999.80	6 000.00	331 999.80

Option

Jan 2013	DAUS	8.00 Put	6,625	1.3686	2.0971	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	17.0034	19.6958	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	8.6134	10.2062	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	61.6380	64.6021	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	18.9433	22.1087	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	111.4441	116.9306	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	32.7998	36.9855	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	168.2997	175.8433	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	634.5924	638.4411	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	151.4613	156.3877	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	674.2807	675.9036	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	185.6248	189.1359	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	710.3936	710.3402	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	211.1644	213.5731	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	8,991	9.0509	9.0347	9.0380	9.0380	100	903,800.00		
Jun 2013	ZAAD	Future	7,483	9.0993	9.0839	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,750	9.1513	9.1367	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.1994	9.1840	0.0000	0.0000	0	0.00		
			19,624					100.00	903,800.00	1 627 263.00	11 438 958 574.10
	Total		19,624					100.00	903,800.00	1 627 463.00	11 439 024 698.10

Future

Mar 2013	ZACA	Future	25	8.7828	8.7991	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.8677	8.8857	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	33,638	11.3370	11.3449	11.3242	11.2981	3,284	37,192,531.00		
Jun 2013	ZAEU	Future	31,990	11.4804	11.4891	11.4780	11.4780	3,020	34,663,860.00		
Sep 2013	ZAEU	Future	18,520	11.6338	11.6425	0.0000	0.0000	4,500	52,326,450.00		
Dec 2013	ZAEU	Future	435	11.7798	11.7882	0.0000	0.0000	0	0.00		
			84,583					10,804.00	124,182,841.00	2 814 250.00	30 979 755 632.10

Option

Mar 2013	ZAEU	11.00 Put	1,250	94.4617	97.5456	0.0000	0.0000	0	0.00		
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Mar 2013	ZAEU	12.64 Call	27,600	16.7944	18.6784	0.0000	0.0000	0	0.00		
			28,850					0.00	0.00	622 368.00	158 165 775.40
		Total	113,433					10,804.00	124,182,841.00	3 436 618.00	31 137 921 407.50
Future											
Mar 2013	ZAFR	Future	50	9.3853	9.3909	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	1,025	9.5105	9.5176	0.0000	0.0000	0	0.00		
			1,075					0.00	0.00	364 186.00	3 131 718 847.50
		Total	1,075					0.00	0.00	364 186.00	3 131 718 847.50
Future											
Mar 2013	ZAGB	Future	8,687	13.9380	13.9367	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	Future	2,345	14.0980	14.0977	0.0000	0.0000	0	0.00		
			11,032					0.00	0.00	2 403 324.00	29 886 500 857.80
Option											
Mar 2013	ZAGB	13.70 Put	200	174.0006	176.2568	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	301.3835	301.0919	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	17.0308	18.0826	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	76.0643	78.4270	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	849.0595	843.7325	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	262.5827	256.6590	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	174.6218	169.2723	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	13,430					0.00	0.00	2 794 695.00	30 013 345 542.85
Future											
Mar 2013	ZAJY	Future	24,111	0.0989	0.0989	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1001	0.1002	0.0000	0.0000	0	0.00		
			37,704					0.00	0.00	355 592.00	3 671 400 349.30
		Total	37,704					0.00	0.00	355 592.00	3 671 400 349.30
Future											
Mar 2013	ZAUM	Future	1,384	8.6792	8.6817	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.7821	8.7854	0.0000	0.0000	0	0.00		
			1,394					0.00	0.00	28 839.00	23 149 813 350.00
Option											
Mar 2013	ZAUM	9.02 Call	97	9675.5071	10144.8312	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,491					0.00	0.00	29 992.00	23 181 554 561.88
Future											
Mar 2013	ZAUS	Future	305,188	8.6792	8.6817	8.6958	8.6555	13,979	121,345,857.90		
Jun 2013	ZAUS	Future	56,277	8.7821	8.7854	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	Future	22,355	8.8918	8.8954	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9955	8.9988	0.0000	0.0000	0	0.00		
			<u>389,362</u>					<u>13,979.00</u>	<u>121,345,857.90</u>	<u>33 488 018.00</u>	<u>269 648 208 679.80</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	15.9146	18.5166	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	23.9874	27.5231	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	55.2688	59.1202	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	82.0407	86.7073	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	116.5268	121.8706	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	159.1557	164.9684	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	183.5586	189.5097	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	172.3378	178.3191	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	243.1378	246.6191	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	154.9335	160.7201	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	200	139.2267	144.7903	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	125.0860	130.4067	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	100.9763	105.7771	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	421.7763	424.0771	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	81.6221	85.8865	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	60.7316	63.8395	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	55.1905	58.0761	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	53.1415	55.9422	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	50.2335	52.9104	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	44.9663	47.4074	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	41.8214	44.1157	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	38.2571	40.3785	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	32.0568	33.9514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	16.9177	18.0320	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	12.8022	13.6695	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	8.0099	8.7159	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	5.3722	5.9112	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	313.6914	321.4095	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	700.6631	704.6195	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	163.9738	170.6842	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	120.3356	125.6036	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	103.9484	108.5624	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	360.8222	362.6872	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	163.3292	165.3972	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	399.2426	399.3590	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	547.6945	547.2893	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	346.9210	348.4719	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	248.5717	249.5620	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1444.3368	1448.6484	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					0.00	0.00	4 148 695.00	1 773 669 381.40
	Total	517,068					13,979.00	121,345,857.90	37 636 713.00	271 421 878 061.20

Grand Total	978,015						30,883.00	246 764 498.70	51,050,248	395,714,108,321.84
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