



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.0680	0.0646	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	0.0360	0.0348	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											
Mar 2013	CACN	Future	24,000	0.0769	0.1305	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	0.0074	0.1030	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
Option											
Jan 2013	DANZ	7.18 Put	6,000	13.8193	30.5234	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>331 999.80</u>
		Total	6,000					0.00	0.00	6 000.00	331 999.80
Option											
Jan 2013	DAUS	8.55 Put	20,000	17.5791	0.0000	0.0000	0.0000	20,000	512,000.00		
Jan 2013	DAUS	8.00 Put	6,625	0.5220	0.8291	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	9.9737	10.2237	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	4.3620	6.4483	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	48.5173	48.1605	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	11.8850	15.9938	0.0000	0.0000	0	0.00		

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Mar 2013	DAUS	9.02 Call	7,500	95.9302	95.3497	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	22.5777	28.8116	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	151.4268	149.7090	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	596.0613	629.8431	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	136.6609	136.9614	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	635.8624	670.0588	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	170.0128	170.2911	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	671.9358	706.7007	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	194.9858	195.2891	0.0000	0.0000	0	0.00		
			<u>90,140</u>					<u>20,000.00</u>	<u>512,000.00</u>	<u>20 000.00</u>	<u>1 504 999.76</u>
	Total		90,140					20,000.00	512,000.00	20 000.00	1 504 999.76
Future											
Mar 2013	ZAAD	Future	8,992	9.1576	9.0755	9.1710	9.1550	501	4,586,671.00		
Jun 2013	ZAAD	Future	7,889	9.2037	9.1234	9.2375	9.1560	503	4,605,712.50		
Sep 2013	ZAAD	Future	2,750	9.2534	9.1739	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.2982	9.2207	0.0000	0.0000	0	0.00		
			<u>20,031</u>					<u>1,004.00</u>	<u>9,192,383.50</u>	<u>1 628 267.00</u>	<u>11 448 150 957.60</u>
	Total		20,031					1,004.00	9,192,383.50	1 628 467.00	11 448 217 081.60
Future											
Mar 2013	ZACA	Future	25	8.8110	8.7727	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.8950	8.8578	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>21 506.00</u>	<u>153 819 966.70</u>
	Total		50					0.00	0.00	21 506.00	153 819 966.70
Future											
Mar 2013	ZAEU	Future	34,229	11.4826	11.3096	11.4692	11.3424	2,099	23,982,647.60		
Jun 2013	ZAEU	Future	31,990	11.6240	11.4519	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	18,520	11.7766	11.6038	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.9201	11.7474	0.0000	0.0000	0	0.00		
			<u>85,174</u>					<u>2,099.00</u>	<u>23,982,647.60</u>	<u>2 818 219.00</u>	<u>31 024 938 197.20</u>
	Total		114,024					2,099.00	23,982,647.60	3 440 587.00	31 183 103 972.60
Option											
Mar 2013	ZAEU	11.00 Put	1,250	44.8386	92.9419	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	15.7376	14.0658	0.0000	0.0000	0	0.00		
			<u>28,850</u>					<u>0.00</u>	<u>0.00</u>	<u>622 368.00</u>	<u>158 165 775.40</u>
	Total		114,024					2,099.00	23,982,647.60	3 440 587.00	31 183 103 972.60
Future											
Mar 2013	ZAFR	Future	50	9.4846	9.3589	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	1,025	9.6085	9.4829	0.0000	0.0000	0	0.00		
			<u>1,075</u>					<u>0.00</u>	<u>0.00</u>	<u>364 186.00</u>	<u>3 131 718 847.50</u>
	Total		1,075					0.00	0.00	364 186.00	3 131 718 847.50

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Future											
Mar 2013	ZAGB	Future	8,617	13.9935	13.8663	13.9755	13.8720	2,020	28,132,240.00		
Jun 2013	ZAGB	Future	3,846	14.1509	14.0244	14.0563	14.0530	1,800	25,394,050.00		
			<u>12,463</u>					<u>3,820.00</u>	<u>53,526,290.00</u>	<u>2 407 146.00</u>	<u>29 940 055 116.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	131.9583	189.4390	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	304.5676	253.1775	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	12.6702	17.5967	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	55.6696	86.6245	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	775.2424	892.2679	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	241.2479	234.0577	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	154.7310	153.3412	0.0000	0.0000	0	0.00		
			<u>2,398</u>					<u>0.00</u>	<u>0.00</u>	<u>391 371.00</u>	<u>126 844 685.05</u>
		Total	14,861					3,820.00	53,526,290.00	2 798 517.00	30 066 899 801.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0988	0.0987	0.0983	0.0983	25	245,750.00		
Jun 2013	ZAJY	Future	13,593	0.1000	0.1000	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>25.00</u>	<u>245,750.00</u>	<u>355 617.00</u>	<u>3 671 646 099.30</u>
		Total	37,679					25.00	245,750.00	355 617.00	3 671 646 099.30
Future											
Mar 2013	ZAUM	Future	1,284	8.7013	8.6647	8.6955	8.6955	5	4,347,750.00		
Jun 2013	ZAUM	Future	10	8.8023	8.7664	0.0000	0.0000	0	0.00		
			<u>1,294</u>					<u>5.00</u>	<u>4,347,750.00</u>	<u>28 944.00</u>	<u>23 240 888 100.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	8119.2111	8102.7965	0.0000	0.0000	0	0.00		
			<u>97</u>					<u>0.00</u>	<u>0.00</u>	<u>1 153.00</u>	<u>31 741 211.88</u>
		Total	1,391					5.00	4,347,750.00	30 097.00	23 272 629 311.88
Future											
Mar 2013	ZAUS	Future	304,845	8.7013	8.6647	8.7265	8.6607	15,465	134,332,626.00		
Jun 2013	ZAUS	Future	57,904	8.8023	8.7664	8.8078	8.7604	5,202	45,699,217.60		
Sep 2013	ZAUS	Future	22,355	8.9108	8.8742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.0124	8.9753	0.0000	0.0000	0	0.00		
			<u>390,646</u>					<u>20,667.00</u>	<u>180,031,843.60</u>	<u>33 524 231.00</u>	<u>269 963 586 419.40</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	9.4954	13.0407	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	14.8581	19.9756	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	36.4385	48.5457	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	58.1899	74.2064	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	87.9388	108.0193	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	126.5389	150.5559	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.65 Put	1,600	149.2917	175.1533	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	155.8324	151.0113	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	204.5324	236.3113	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	138.1400	134.5558	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	122.4027	119.8647	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	108.4460	106.7798	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	85.1869	84.8226	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	383.8869	420.1226	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	67.0919	67.5636	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	47.9965	49.4786	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	43.1972	44.7704	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	41.4404	43.0389	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	38.9642	40.5918	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	34.5318	36.1887	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	31.9195	33.5790	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	28.9919	30.6390	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	23.9526	25.4607	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	11.8844	13.1379	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	8.7961	9.8851	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	5.3074	6.1100	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.2608	4.0341	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	277.4789	304.9331	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	663.4109	698.4079	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	147.6573	147.2683	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	106.6081	107.0366	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	91.3991	92.0922	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	324.3812	353.1511	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	149.3019	150.1472	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	362.8290	395.3105	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	508.9288	544.4621	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	326.0216	328.5460	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	230.8771	234.1595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1438.5467	1421.5039	0.0000	0.0000	0	0.00		
			<u>129,206</u>					<u>0.00</u>	<u>0.00</u>	<u>4 150 195.00</u>	<u>1 773 837 681.40</u>
	Total		519,852					20,667.00	180,031,843.60	37 674 426.00	271 737 424 100.80
	Grand Total		878,103					47,620.00	271 838 664.70	51,241,886	396,229,416,068.64