



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.1210	0.0917	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	0.0657	0.0484	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	0.1556	0.1095	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	0.2522	0.1952	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											
Mar 2013	CACQ	Future	67,300	0.0613	0.0496	0.0000	0.0000	0	0.00		
			<u>67,300</u>					<u>0.00</u>	<u>0.00</u>	<u>67 300.00</u>	<u>3 530 850.00</u>
		Total	67,300					0.00	0.00	67 300.00	3 530 850.00
Future											
Mar 2013	CACR	Future	70,400	0.0503	0.0418	0.0000	0.0000	0	0.00		
			<u>70,400</u>					<u>0.00</u>	<u>0.00</u>	<u>70 400.00</u>	<u>3 659 160.00</u>
		Total	70,400					0.00	0.00	70 400.00	3 659 160.00
Option											
Jan 2013	DANZ	7.18 Put	6,000	0.1334	1.4688	0.0000	0.0000	0	0.00		

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			6,000					0.00	0.00	6 000.00	331 999.80
		Total	6,000					0.00	0.00	6 000.00	331 999.80

Future

Feb 2013	DAUS	Future	40,000	8.9054	8.8059	0.0000	0.0000	40,000	355,640,000.00		
Feb 2014	DAUS	Future	2,500	9.3321	9.1000	0.0000	0.0000	2,500	23,475,000.00		
Mar 2014	DAUS	Future	3,000	9.3403	9.1000	0.0000	0.0000	3,000	28,209,000.00		
			45,500					45,500.00	407,324,000.00	228 110.00	2 026 407 221.00

Option

Jan 2013	DAUS	8.62 Put	10,000	2.2733	12.8935	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	17.6711	48.2973	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0105	0.0808	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	33.4776	15.8143	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	150.0912	101.0302	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	0.8051	1.8666	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	108.6145	75.1643	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	2.9468	5.3476	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	170.2080	129.9488	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	8.1373	12.7025	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	239.7995	193.6349	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	439.6247	497.1653	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	187.9086	160.4106	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	482.5664	539.3923	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	227.1267	197.0320	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	519.8986	576.5781	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	255.8115	224.1118	0.0000	0.0000	0	0.00		
			107,140					0.00	0.00	779 265.00	51 912 496.97
		Total	152,640					45,500.00	407,324,000.00	1 007 375.00	2 078 319 717.97

Future

Mar 2013	ZAAD	Future	13,460	9.3442	9.2798	0.0000	0.0000	3,000	28,071,600.00		
Jun 2013	ZAAD	Future	10,086	9.3960	9.3307	9.4461	9.3825	504	4,736,891.10		
Sep 2013	ZAAD	Future	5,100	9.4504	9.3847	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.5014	9.4349	0.0000	0.0000	0	0.00		
			29,046					3,504.00	32,808,491.10	1 647 484.00	11 626 644 110.20
		Total	29,046					3,504.00	32,808,491.10	1 647 684.00	11 626 710 234.20

Future

Mar 2013	ZACA	Future	25	8.9908	8.9641	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0807	9.0516	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2013	ZAEU	Future	32,650	11.9121	11.8038	12.0000	11.9250	2,946	35,224,411.90		
Jun 2013	ZAEU	Future	31,825	12.0634	11.9500	12.0806	12.0770	537	6,485,482.20		
Sep 2013	ZAEU	Future	14,220	12.2206	12.1050	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.3678	12.2503	0.0000	0.0000	0	0.00		
			<u>79,130</u>					<u>3,483.00</u>	<u>41,709,894.10</u>	<u>2 834 463.00</u>	<u>31 219 067 191.60</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	9.5660	15.7109	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	52.4549	38.9119	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	565.1616	624.4078	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	497.5610	444.4206	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	345.0872	305.9473	0.0000	0.0000	0	0.00		
			<u>29,450</u>					<u>0.00</u>	<u>0.00</u>	<u>622 968.00</u>	<u>158 432 375.40</u>
		Total	108,580					3,483.00	41,709,894.10	3 457 431.00	31 377 499 567.00
Future											
Mar 2013	ZAFR	Future	50	9.6075	9.4697	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7357	9.5926	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>365 186.00</u>	<u>3 141 402 347.50</u>
		Total	100					0.00	0.00	365 186.00	3 141 402 347.50
Future											
Mar 2013	ZAGB	Future	8,602	14.2177	14.1180	14.2850	14.2205	766	10,893,845.00		
Jun 2013	ZAGB	Future	3,821	14.3842	14.2792	0.0000	0.0000	0	0.00		
			<u>12,423</u>					<u>766.00</u>	<u>10,893,845.00</u>	<u>2 409 435.00</u>	<u>29 972 583 190.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	69.7869	93.1956	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	442.3073	377.2772	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	8.5174	10.8349	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	32.9756	41.7615	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	621.0146	684.4284	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	311.3368	274.2648	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	201.9487	176.9002	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	14,821					766.00	10,893,845.00	2 800 806.00	30 099 427 875.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0995	0.0990	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1007	0.1002	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>0.00</u>	<u>0.00</u>	<u>355 642.00</u>	<u>3 671 899 099.30</u>
		Total	37,679					0.00	0.00	355 642.00	3 671 899 099.30

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAUM	Future	1,315	8.9419	8.8426	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.0501	8.9469	0.0000	0.0000	0	0.00		
			<u>1,325</u>					<u>0.00</u>	<u>0.00</u>	<u>28 980.00</u>	<u>23 272 506 750.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	15130.4800	11275.3615	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	1,422					0.00	0.00	30 133.00	23 304 247 961.88
Future											
Mar 2013	ZAUS	Future	308,610	8.9419	8.8426	8.9800	8.9140	15,867	141,836,596.90		
Jun 2013	ZAUS	Future	60,828	9.0501	8.9469	9.0825	9.0194	1,315	11,904,515.20		
Sep 2013	ZAUS	Future	23,306	9.1623	9.0573	0.0000	0.0000	201	1,847,190.00		
Dec 2013	ZAUS	Future	6,102	9.2674	9.1608	0.0000	0.0000	0	0.00		
			<u>398,846</u>					<u>17,383.00</u>	<u>155,588,302.10</u>	<u>33 637 447.00</u>	<u>270 964 876 573.60</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.9579	3.8040	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	3.4823	6.5264	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	10.1967	17.7548	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	16.7578	28.1080	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	29.6360	46.8981	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	48.8984	73.4369	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	92.5407	129.8298	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	253.3711	195.8715	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	224.5944	171.6324	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	200.3367	151.8709	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	158.6301	118.5253	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	216.7301	275.9253	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	125.0610	92.2916	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	87.2610	63.4465	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	77.4087	56.0579	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	73.9605	53.5051	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	69.0968	49.9150	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	60.3954	43.5247	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	55.2750	39.7839	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	49.5506	35.6190	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	40.0205	28.7257	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	17.7752	12.7665	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	12.2520	8.8320	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.8511	4.9928	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.7713	2.7490	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	86.1245	0.0000	0.0000	0.0000	1,000	106,000.00		
Jun 2013	ZAUS	8.75 Put	500	172.0695	209.5662	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	345.0548	292.7849	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.30 Put	300	490.0374	554.7176	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	213.4011	178.7085	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	152.4435	127.0463	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	130.0715	108.2672	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	111.4396	92.6782	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	223.3657	259.6022	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	564.3397	0.0000	0.0000	0.0000	200	109,600.00		
Sep 2013	ZAUS	9.40 Call	200	361.1717	0.0000	0.0000	0.0000	200	70,000.00		
Sep 2013	ZAUS	9.90 Call	200	243.2941	0.0000	0.0000	0.0000	200	44,000.00		
Sep 2013	ZAUS	10.20 Call	500	195.1686	170.2986	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	259.8475	295.0390	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	383.6655	427.6746	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	407.2582	364.9506	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	286.3089	255.7697	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1642.5477	1555.9459	0.0000	0.0000	0	0.00		
			<u>135,906</u>					<u>1,600.00</u>	<u>329,600.00</u>	<u>4 166 695.00</u>	<u>1 776 075 331.40</u>
	Total		534,752					18,983.00	155,917,902.10	37 804 142.00	272 740 951 905.00

Grand Total	1,095,790	72,236.00	648 654 132.30	51,661,213	398,352,922,953.74
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