



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.1079	0.1157	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>	<b>5 354.00</b>	<b>598 997.60</b>
<b>Future</b>											
Mar 2013	CACI	Future	37,000	0.0569	0.0617	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>	<b>39 100.00</b>	<b>3 708 000.00</b>
<b>Future</b>											
Mar 2013	CACN	Future	24,000	0.0959	0.1198	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>	<b>24 000.00</b>	<b>10 149 600.00</b>
<b>Future</b>											
Mar 2013	CACO	Future	7,500	0.2162	0.2532	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>	<b>13 500.00</b>	<b>4 499 550.00</b>
<b>Future</b>											
Mar 2013	CACQ	Future	67,300	0.0576	0.0592	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>
		<b>Total</b>	<b>67,300</b>					<b>0.00</b>	<b>0.00</b>	<b>67 300.00</b>	<b>3 530 850.00</b>
<b>Future</b>											
Mar 2013	CACR	Future	70,400	0.0461	0.0493	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>
		<b>Total</b>	<b>70,400</b>					<b>0.00</b>	<b>0.00</b>	<b>70 400.00</b>	<b>3 659 160.00</b>
<b>Option</b>											
Jan 2013	DANZ	7.45 Put	6,000	44.1938	0.0000	0.0000	0.0000	6,000	282,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			6,000					6,000.00	282,000.00	6 000.00	282 000.00
		<b>Total</b>	<b>6,000</b>					<b>6,000.00</b>	<b>282,000.00</b>	6 000.00	282 000.00

**Future**

Jan 2013	DAUS	Future	30,000	8.8506	8.8734	0.0000	0.0000	30,000	265,404,000.00		
Feb 2013	DAUS	Future	0	8.8757	8.8987	0.0000	0.0000	20,000	177,442,000.00		
Feb 2014	DAUS	Future	2,500	9.2997	9.3229	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.3077	9.3312	0.0000	0.0000	0	0.00		
			35,500					50,000.00	442,846,000.00	298 110.00	2 647 073 221.00

**Option**

Jan 2013	DAUS	8.62 Put	10,000	0.5735	0.9530	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	14.7745	10.3569	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0061	0.0053	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	12.2858	20.2336	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	120.2995	140.2941	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.88 Put	30,000	110.8756	105.2816	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	0.8733	0.8530	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	84.5955	98.2237	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	4.0942	4.1112	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	146.8102	160.8479	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	10.3418	10.4592	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	210.0937	226.7243	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	440.9710	433.8764	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	164.5562	175.4616	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	485.0184	476.6528	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	203.6598	214.2431	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	523.0989	513.9110	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	232.4101	242.7104	0.0000	0.0000	0	0.00		
			137,140					0.00	0.00	809 265.00	53 832 496.97
		<b>Total</b>	<b>172,640</b>					<b>50,000.00</b>	<b>442,846,000.00</b>	1 107 375.00	2 700 905 717.97

**Future**

Mar 2013	ZAAD	Future	14,460	9.3826	9.3580	9.3830	9.3780	1,200	11,254,850.00		
Jun 2013	ZAAD	Future	10,086	9.4336	9.4091	9.4300	9.4300	200	1,886,000.00		
Sep 2013	ZAAD	Future	5,100	9.4883	9.4636	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.5390	9.5145	0.0000	0.0000	0	0.00		
			30,046					1,400.00	13,140,850.00	1 649 384.00	11 644 468 210.20
		<b>Total</b>	<b>30,046</b>					<b>1,400.00</b>	<b>13,140,850.00</b>	1 649 584.00	11 644 534 334.20

**Future**

Mar 2013	ZACA	Future	25	8.9594	8.9934	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0470	9.0806	0.0000	0.0000	0	0.00		
			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
<b>Total</b>			<b>50</b>					<b>0.00</b>	<b>0.00</b>	21 506.00	153 819 966.70
<b>Future</b>											
Mar 2013	ZAEU	Future	32,650	11.8757	11.9003	11.8770	11.8500	505	5,997,750.00		
Jun 2013	ZAEU	Future	31,801	12.0232	12.0483	12.0622	12.0622	24	289,492.80		
Sep 2013	ZAEU	Future	14,220	12.1801	12.2055	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.3272	12.3526	0.0000	0.0000	0	0.00		
			<b>79,106</b>					<b>529.00</b>	<b>6,287,242.80</b>	<b>2 835 492.00</b>	<b>31 231 310 934.40</b>
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	11.8461	11.4815	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	42.7349	48.6137	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	578.0662	565.7199	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	471.2215	483.6841	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	324.6236	334.3808	0.0000	0.0000	0	0.00		
			<b>29,450</b>					<b>0.00</b>	<b>0.00</b>	<b>622 968.00</b>	<b>158 432 375.40</b>
<b>Total</b>			<b>108,556</b>					<b>529.00</b>	<b>6,287,242.80</b>	<b>3 458 460.00</b>	<b>31 389 743 309.80</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.5897	9.5864	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7146	9.7110	0.0000	0.0000	0	0.00		
			<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>365 186.00</b>	<b>3 141 402 347.50</b>
<b>Total</b>			<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>365 186.00</b>	<b>3 141 402 347.50</b>
<b>Future</b>											
Mar 2013	ZAGB	Future	8,605	14.1334	14.1761	14.1350	14.0990	530	7,473,025.00		
Jun 2013	ZAGB	Future	3,821	14.2947	14.3379	0.0000	0.0000	0	0.00		
			<b>12,426</b>					<b>530.00</b>	<b>7,473,025.00</b>	<b>2 409 968.00</b>	<b>29 980 098 827.40</b>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	78.6101	70.9350	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	373.8921	405.1638	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	10.3532	9.5062	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	40.3184	34.4479	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	665.7918	641.9935	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	270.3807	288.2118	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	171.7159	184.8745	0.0000	0.0000	0	0.00		
			<b>2,398</b>					<b>0.00</b>	<b>0.00</b>	<b>391 371.00</b>	<b>126 844 685.05</b>
<b>Total</b>			<b>14,824</b>					<b>530.00</b>	<b>7,473,025.00</b>	<b>2 801 339.00</b>	<b>30 106 943 512.45</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,086	0.1003	0.0997	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1016	0.1009	0.0000	0.0000	0	0.00		
			<b>37,679</b>					<b>0.00</b>	<b>0.00</b>	<b>355 642.00</b>	<b>3 671 899 099.30</b>
<b>Total</b>			<b>37,679</b>					<b>0.00</b>	<b>0.00</b>	<b>355 642.00</b>	<b>3 671 899 099.30</b>

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<b>Future</b>											
Mar 2013	ZAUM	Future	1,315	8.9130	8.9360	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	9.0182	9.0415	0.0000	0.0000	0	0.00		
			<u>1,325</u>					<u>0.00</u>	<u>0.00</u>	<u>28 982.00</u>	<u>23 274 297 750.00</u>
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	12955.1827	14346.3544	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>
		<b>Total</b>	<b>1,422</b>					<b>0.00</b>	<b>0.00</b>	<b>30 135.00</b>	<b>23 306 038 961.88</b>
<b>Future</b>											
Mar 2013	ZAUS	Future	313,995	8.9130	8.9360	8.9221	8.8765	17,777	157,731,460.50		
Jun 2013	ZAUS	Future	60,818	9.0182	9.0415	9.0200	8.9875	1,025	9,235,450.00		
Sep 2013	ZAUS	Future	23,306	9.1299	9.1536	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	6,752	9.2347	9.2584	9.2351	9.2222	1,150	10,617,635.00		
			<u>404,871</u>					<u>19,952.00</u>	<u>177,584,545.50</u>	<u>33 664 484.00</u>	<u>271 205 820 835.60</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	2.8880	2.8103	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	4.7872	4.6540	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	12.5398	12.1455	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	19.7604	19.0895	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	32.0844	30.9060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	52.0154	49.9948	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	96.9264	93.0153	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	104.4303	0.0000	0.0000	0.0000	10,000	1,140,000.00		
Mar 2013	ZAUS	8.80 Call	1,500	229.3887	247.6825	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	201.2122	218.6348	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	175.4155	191.9010	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	136.3319	150.6719	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	223.3319	214.6719	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	129.5518	0.0000	0.0000	0.0000	10,000	1,183,000.00		
Mar 2013	ZAUS	9.10 Call	10,000	105.5060	117.7495	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	71.6638	81.0708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	63.0263	71.5974	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	59.8795	68.1340	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	55.4657	63.2598	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	48.1488	55.1150	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	43.8863	50.3476	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	39.1575	45.0379	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	31.3809	36.2532	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	13.8409	16.2142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	9.5659	11.2694	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	5.4325	6.4382	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	10.85 Call	250	3.1394	3.9015	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	90.1199	89.4838	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	173.3736	169.4787	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	313.7875	332.5210	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	494.5956	485.7555	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	187.4717	200.9800	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	130.9479	141.4494	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	110.6726	119.9424	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	94.1426	102.3742	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	223.2989	218.4312	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	568.1417	558.5446	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	333.0837	346.7911	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	220.1223	230.3717	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	175.3293	183.9382	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	263.6894	258.3203	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	386.0095	378.8702	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	382.3809	394.2464	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	266.2571	275.1628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1618.2454	1634.9542	0.0000	0.0000	0	0.00		
			<u>155,906</u>					<u>20,000.00</u>	<u>2,323,000.00</u>	<u>4 188 695.00</u>	<u>1 778 503 076.40</u>
		<b>Total</b>	<b>560,777</b>					<b>39,952.00</b>	<b>179,907,545.50</b>	<b>37 853 179.00</b>	<b>272 984 323 912.00</b>

<b>Grand Total</b>	<b>1,142,794</b>							<b>98,411.00</b>	<b>649 936 663.30</b>	<b>51,819,714</b>	<b>399,258,537,440.54</b>
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