



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.1513	0.1079	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	0.0812	0.0569	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	0.1510	0.0959	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	0.3323	0.2162	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	0.0747	0.0576	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	0.0616	0.0461	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	7.45 Put	6,000	9.8459	44.1938	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			6,000					0.00	0.00	6 000.00	282 000.00
		Total	6,000					0.00	0.00	6 000.00	282 000.00
Future											
Jan 2013	DAUS	Future	0	8.9718	8.8506	0.0000	0.0000	30,000	268,116,000.00		
Feb 2014	DAUS	Future	2,500	9.4296	9.2997	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.4379	9.3077	0.0000	0.0000	0	0.00		
			5,500					30,000.00	268,116,000.00	328 110.00	2 915 189 221.00
Option											
Jan 2013	DAUS	8.62 Put	10,000	0.0281	0.5735	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.88 Put	30,000	7.8786	57.4093	0.0000	0.0000	30,000	1,920,000.00		
Jan 2013	DAUS	8.73 Put	7,000	3.0761	14.7745	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0044	0.0061	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	36.5233	12.2858	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	197.7906	120.2995	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.88 Put	0	61.1887	110.8756	0.0000	0.0000	30,000	1,920,000.00		
Feb 2013	DAUS	9.00 Call	20,000	107.6363	0.0000	0.0000	0.0000	20,000	2,149,000.00		
Feb 2013	DAUS	8.00 Put	6,245	0.4628	0.8733	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	128.6392	84.5955	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	2.7431	4.0942	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	196.5111	146.8102	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	7.1698	10.3418	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	262.9019	210.0937	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	365.4531	440.9710	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	188.4380	164.5562	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	409.4825	485.0184	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	229.7188	203.6598	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	446.8794	523.0989	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	259.6910	232.4101	0.0000	0.0000	0	0.00		
			157,140					80,000.00	5,989,000.00	889 265.00	59 821 496.97
		Total	162,640					110,000.00	274,105,000.00	1 217 375.00	2 975 010 717.97
Future											
Mar 2013	ZAAD	Future	13,458	9.4915	9.3826	9.5215	9.4070	6,553	62,106,485.50		
Jun 2013	ZAAD	Future	9,733	9.5435	9.4336	9.5730	9.4700	760	7,275,043.50		
Sep 2013	ZAAD	Future	5,100	9.5999	9.4883	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.6527	9.5390	0.0000	0.0000	0	0.00		
			28,691					7,313.00	69,381,529.00	1 656 697.00	11 713 849 739.20
		Total	28,691					7,313.00	69,381,529.00	1 656 897.00	11 713 915 863.20
Future											
Mar 2013	ZACA	Future	25	9.0892	8.9594	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.1786	9.0470	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	32,680	12.0499	11.8757	12.0600	11.9080	699	8,362,683.20		
Jun 2013	ZAEU	Future	33,105	12.1995	12.0232	12.2100	12.0760	2,518	30,699,020.00		
Sep 2013	ZAEU	Future	14,220	12.3584	12.1801	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.5079	12.3272	0.0000	0.0000	0	0.00		
			80,440					3,217.00	39,061,703.20	2 838 709.00	31 270 372 637.60
Option											
Mar 2013	ZAEU	11.00 Put	1,250	7.2855	11.8461	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	59.5647	42.7349	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	468.0197	578.0662	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	533.8030	471.2215	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	364.7920	324.6236	0.0000	0.0000	0	0.00		
			29,450					0.00	0.00	622 968.00	158 432 375.40
		Total	109,890					3,217.00	39,061,703.20	3 461 677.00	31 428 805 013.00
Future											
Mar 2013	ZAFR	Future	50	9.7329	9.5897	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.8596	9.7146	0.0000	0.0000	0	0.00		
			100					0.00	0.00	365 186.00	3 141 402 347.50
		Total	100					0.00	0.00	365 186.00	3 141 402 347.50
Future											
Mar 2013	ZAGB	Future	8,615	14.3393	14.1334	14.3300	14.1600	580	8,237,750.00		
Jun 2013	ZAGB	Future	3,821	14.5033	14.2947	0.0000	0.0000	0	0.00		
			12,436					580.00	8,237,750.00	2 410 548.00	29 988 336 577.40
Option											
Mar 2013	ZAGB	13.70 Put	200	33.8184	78.6101	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	510.2278	373.8921	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	7.5883	10.3532	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	24.9078	40.3184	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	516.4117	665.7918	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	321.0915	270.3807	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	202.9525	171.7159	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	14,834					580.00	8,237,750.00	2 801 919.00	30 115 181 262.45
Future											
Mar 2013	ZAJY	Future	24,086	0.1020	0.1003	0.1027	0.1027	25	256,750.00		
Jun 2013	ZAJY	Future	13,593	0.1033	0.1016	0.0000	0.0000	0	0.00		
			37,679					25.00	256,750.00	355 667.00	3 672 155 849.30

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Total			37,679					25.00	256,750.00	355 667.00	3 672 155 849.30
Future											
Mar 2013	ZAUM	Future	1,316	9.0338	8.9130	9.0500	8.9600	9	8,097,500.00		
Jun 2013	ZAUM	Future	10	9.1406	9.0182	0.0000	0.0000	0	0.00		
			<u>1,326</u>					<u>9.00</u>	<u>8,097,500.00</u>	<u>28 991.00</u>	<u>23 282 395 250.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	17821.1495	12955.1827	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			1,423					9.00	8,097,500.00	30 144.00	23 314 136 461.88
Future											
Mar 2013	ZAUS	Future	301,095	9.0338	8.9130	9.0600	8.9450	39,540	356,107,064.30		
Jun 2013	ZAUS	Future	60,804	9.1406	9.0182	9.1723	9.0579	1,204	10,974,961.60		
Sep 2013	ZAUS	Future	23,306	9.2542	9.1299	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	6,752	9.3608	9.2347	9.3700	9.2650	30	279,921.00		
			<u>391,957</u>					<u>40,774.00</u>	<u>367,361,946.90</u>	<u>33 705 258.00</u>	<u>271 573 182 782.50</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.9398	2.8880	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.8461	4.7872	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	7.2850	12.5398	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	11.7286	19.7604	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	18.5317	32.0844	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	28.6979	52.0154	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	59.8244	96.9264	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	65.3051	104.4303	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	307.9723	229.3887	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	274.5270	201.2122	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	243.3749	175.4155	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	188.1274	136.3319	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	154.3274	223.3319	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	178.2115	129.5518	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	144.8075	105.5060	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	99.1509	71.6638	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	87.3463	63.0263	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	83.0317	59.8795	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	76.9647	55.4657	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	66.1670	48.1488	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	59.8572	43.8863	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	52.8554	39.1575	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	42.0390	31.3809	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	18.2661	13.8409	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	12.4050	9.5659	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAUS	10.55 Call	250	6.8284	5.4325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.4223	3.1394	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	67.8180	90.1199	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	128.2396	173.3736	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	374.7342	313.7875	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	411.1299	494.5956	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	221.6397	187.4717	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	153.3359	130.9479	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	128.9745	110.6726	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	109.2674	94.1426	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	178.8985	223.2989	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	488.5459	568.1417	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	375.7202	333.0837	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	246.3691	220.1223	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	195.7672	175.3293	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	222.9167	263.6894	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	327.2655	386.0095	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	423.1674	382.3809	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	292.8807	266.2571	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1731.5842	1618.2454	0.0000	0.0000	0	0.00		
			<u>155,906</u>					<u>0.00</u>	<u>0.00</u>	<u>4 188 695.00</u>	<u>1 778 503 076.40</u>
	Total		547,863					40,774.00	367,361,946.90	37 893 953.00	273 351 685 858.90

Grand Total	1,119,870					161,918.00	766 502 179.10	51,981,632	400,025,039,619.64
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