



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.1910	0.1513	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	0.1040	0.0812	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	0.2318	0.1510	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	0.5276	0.3323	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	0.0869	0.0747	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	0.0731	0.0616	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											
Feb 2013	DAEU	12.04 Put	10,000	91.6349	0.0000	0.0000	0.0000	10,000	1,135,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2013	DAEU	12.05 Put	10,000	95.6340	0.0000	0.0000	0.0000	10,000	1,160,000.00		
Feb 2013	DAEU	12.10 Put	10,000	117.5880	0.0000	0.0000	0.0000	10,000	1,222,000.00		
			<u>30,000</u>					<u>30,000.00</u>	<u>3,517,000.00</u>	<u>10 000.00</u>	<u>1 222 000.00</u>
		Total	30,000					30,000.00	3,517,000.00	10 000.00	1 222 000.00
Option											
Jan 2013	DANZ	7.45 Put	6,000	6.1668	9.8459	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>282 000.00</u>
		Total	6,000					0.00	0.00	6 000.00	282 000.00
Future											
Feb 2014	DAUS	Future	2,500	9.5226	9.4296	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.5308	9.4379	0.0000	0.0000	0	0.00		
			<u>5,500</u>					<u>0.00</u>	<u>0.00</u>	<u>328 110.00</u>	<u>2 915 189 221.00</u>
Option											
Jan 2013	DAUS	8.88 Put	30,000	0.6064	7.8786	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	0.6304	3.0761	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0001	0.0044	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	74.1751	36.5233	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	261.9368	197.7906	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	157.1074	107.6363	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	0.3288	0.4628	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	177.7277	128.6392	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	2.2589	2.7431	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	249.4024	196.5111	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	6.1032	7.1698	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	317.6215	262.9019	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	328.2966	365.4531	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	216.2922	188.4380	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	369.7629	409.4825	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	258.6006	229.7188	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	405.3687	446.8794	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	289.2221	259.6910	0.0000	0.0000	0	0.00		
			<u>147,140</u>					<u>0.00</u>	<u>0.00</u>	<u>889 265.00</u>	<u>59 821 496.97</u>
		Total	152,640					0.00	0.00	1 217 375.00	2 975 010 717.97
Future											
Mar 2013	ZAAD	Future	13,958	9.5127	9.4915	9.5065	9.5065	500	4,753,250.00		
Jun 2013	ZAAD	Future	9,733	9.5661	9.5435	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	5,100	9.6245	9.5999	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.6804	9.6527	0.0000	0.0000	0	0.00		
			<u>29,191</u>					<u>500.00</u>	<u>4,753,250.00</u>	<u>1 657 197.00</u>	<u>11 718 602 989.20</u>
		Total	29,191					500.00	4,753,250.00	1 657 397.00	11 718 669 113.20

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Future											
Mar 2013	ZACA	Future	25	9.0940	9.0892	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.1848	9.1786	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	32,663	12.1673	12.0499	12.2011	12.1225	1,003	12,170,014.10		
Jun 2013	ZAEU	Future	33,105	12.3197	12.1995	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	14,220	12.4819	12.3584	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.6355	12.5079	0.0000	0.0000	0	0.00		
			<u>80,423</u>					<u>1,003.00</u>	<u>12,170,014.10</u>	<u>2 839 712.00</u>	<u>31 282 542 651.70</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	6.8795	7.2855	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	91.3082	59.5647	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	423.4998	468.0197	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	609.3275	533.8030	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	423.0089	364.7920	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		109,873					1,003.00	12,170,014.10	3 462 680.00	31 440 975 027.10
Future											
Mar 2013	ZAFR	Future	50	9.7956	9.7329	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.9237	9.8596	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	8,560	14.3721	14.3393	14.4310	14.3680	1,010	14,526,700.00		
Jun 2013	ZAGB	Future	3,821	14.5379	14.5033	0.0000	0.0000	0	0.00		
			<u>12,381</u>					<u>1,010.00</u>	<u>14,526,700.00</u>	<u>2 411 558.00</u>	<u>30 002 863 277.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	23.3983	33.8184	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	526.5875	510.2278	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	7.6072	7.5883	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	23.9061	24.9078	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	502.4178	516.4117	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	339.8250	321.0915	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	216.5974	202.9525	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		14,779					1,010.00	14,526,700.00	2 802 929.00	30 129 707 962.45
Future											

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Mar 2013	ZAJY	Future	24,086	0.1014	0.1020	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1027	0.1033	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>0.00</u>	<u>0.00</u>	<u>355 667.00</u>	<u>3 672 155 849.30</u>
	Total		37,679					0.00	0.00	355 667.00	3 672 155 849.30
Future											
Mar 2013	ZAUM	Future	1,318	9.1172	9.0338	9.1400	9.0905	7	6,371,250.00		
Jun 2013	ZAUM	Future	10	9.2260	9.1406	0.0000	0.0000	0	0.00		
			<u>1,328</u>					<u>7.00</u>	<u>6,371,250.00</u>	<u>28 998.00</u>	<u>23 288 766 500.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	23057.3107	17821.1495	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		1,425					7.00	6,371,250.00	30 151.00	23 320 507 711.88
Future											
Mar 2013	ZAUS	Future	308,857	9.1172	9.0338	9.1477	9.0746	43,607	396,941,425.50		
Jun 2013	ZAUS	Future	61,923	9.2260	9.1406	9.2500	9.1953	1,382	12,733,825.70		
Sep 2013	ZAUS	Future	25,306	9.3425	9.2542	9.3450	9.3377	2,500	23,354,400.00		
Dec 2013	ZAUS	Future	6,652	9.4520	9.3608	9.4399	9.4396	130	1,227,157.00		
			<u>402,738</u>					<u>47,619.00</u>	<u>434,256,808.20</u>	<u>33 752 877.00</u>	<u>272 007 439 590.70</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.5466	1.9398	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.2335	2.8461	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	5.4382	7.2850	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	8.9254	11.7286	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	14.3300	18.5317	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	22.4872	28.6979	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	45.9070	59.8244	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	50.3355	65.3051	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	374.7449	307.9723	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	338.3425	274.5270	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	304.0163	243.3749	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	86.8163	109.5749	0.0000	0.0000	6,000	570,000.00		
Mar 2013	ZAUS	9.00 Call	21,300	241.9172	188.1274	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	124.7172	154.3274	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	230.5731	178.2115	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	188.8057	144.8075	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	132.2766	99.1509	0.0000	0.0000	1,000	120,540.00		
Mar 2013	ZAUS	9.30 Call	10,000	117.2625	87.3463	0.0000	0.0000	10,000	1,116,950.00		
Mar 2013	ZAUS	9.32 Call	2,000	111.7294	83.0317	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	103.9045	76.9647	0.0000	0.0000	6,000	570,000.00		
Mar 2013	ZAUS	9.41 Call	2,000	89.8423	66.1670	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	81.5428	59.8572	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.50 Call	7,500	72.2551	52.8554	0.0000	0.0000	1,500	90,930.00		
Mar 2013	ZAUS	9.60 Call	200	57.2197	42.0390	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	24.7221	18.2661	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	16.6708	12.4050	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	8.9896	6.8284	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	5.6902	4.4223	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	58.5255	67.8180	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	109.3909	128.2396	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	430.6784	374.7342	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	367.1718	411.1299	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	259.0142	221.6397	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	180.2100	153.3359	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	151.8099	128.9745	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	128.6835	109.2674	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	160.9547	178.8985	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	444.3788	488.5459	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	418.2431	375.7202	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	275.0567	246.3691	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	218.3545	195.7672	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	199.8050	222.9167	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	292.2298	327.2655	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	460.7575	423.1674	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	318.6884	292.8807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1810.5215	1731.5842	0.0000	0.0000	0	0.00		
			<u>169,406</u>					<u>24,500.00</u>	<u>2,468,420.00</u>	<u>4 213 195.00</u>	<u>1 780 971 496.40</u>
	Total		<u>572,144</u>					<u>72,119.00</u>	<u>436,725,228.20</u>	<u>37 966 072.00</u>	<u>273 788 411 087.10</u>

Grand Total	1,164,581	104,639.00	478 063 442.30	52,086,271	400,503,103,061.94
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