



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.1473	0.1910	0.0000	0	0.00		
				<u>4,500</u>				<u>0.00</u>	<u>0.00</u>	5 354.00	598 997.60
			Total	4,500				0.00	0.00	5 354.00	598 997.60
Future											
	Mar 2013	CACI	Future	37,000	0.0793	0.1040	0.0000	0	0.00		
				<u>37,000</u>				<u>0.00</u>	<u>0.00</u>	39 100.00	3 708 000.00
			Total	37,000				0.00	0.00	39 100.00	3 708 000.00
Future											
	Mar 2013	CACN	Future	24,000	0.1493	0.2318	0.0000	0	0.00		
				<u>24,000</u>				<u>0.00</u>	<u>0.00</u>	24 000.00	10 149 600.00
			Total	24,000				0.00	0.00	24 000.00	10 149 600.00
Future											
	Mar 2013	CACO	Future	7,500	0.5072	0.5276	0.0000	0	0.00		
				<u>7,500</u>				<u>0.00</u>	<u>0.00</u>	13 500.00	4 499 550.00
			Total	7,500				0.00	0.00	13 500.00	4 499 550.00
Future											
	Mar 2013	CACQ	Future	67,300	0.0725	0.0869	0.0000	0	0.00		
				<u>67,300</u>				<u>0.00</u>	<u>0.00</u>	67 300.00	3 530 850.00
			Total	67,300				0.00	0.00	67 300.00	3 530 850.00
Future											
	Mar 2013	CACR	Future	70,400	0.0581	0.0731	0.0000	0	0.00		
				<u>70,400</u>				<u>0.00</u>	<u>0.00</u>	70 400.00	3 659 160.00
			Total	70,400				0.00	0.00	70 400.00	3 659 160.00
Future											
	Feb 2013	CACS	Future	40	3710.9529	2850.0000	0.0000	40	1,140,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			40					40.00	1,140,000.00	40.00	1 140 000.00
		Total	40					40.00	1,140,000.00	40.00	1 140 000.00
Future											
	Feb 2013	CACT	Future	40	6212.1235	3750.0000	0.0000	0.0000	40	1,500,000.00	
				40					40.00	1,500,000.00	40.00
		Total	40					40.00	1,500,000.00	40.00	1 500 000.00
Option											
	Feb 2013	DAEU	12.04 Put	10,000	92.5218	91.6349	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Put	10,000	96.5784	95.6340	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	122.6715	117.5880	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	10 000.00
		Total	30,000					0.00	0.00	10 000.00	1 222 000.00
Option											
	Jan 2013	DANZ	7.45 Put	6,000	30.4892	6.1668	0.0000	0.0000	0	0.00	
				6,000					0.00	0.00	6 000.00
		Total	6,000					0.00	0.00	6 000.00	282 000.00
Future											
	Feb 2014	DAUS	Future	2,500	9.4206	9.5226	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.4288	9.5308	0.0000	0.0000	0	0.00	
				5,500					0.00	0.00	328 110.00
Option											
	Jan 2013	DAUS	8.73 Put	7,000	0.9680	0.6304	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.10 Put	6,625	0.0035	0.0000	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.35 Call	6,625	0.4585	0.0000	0.0000	0.0000	6,625	0.66	
	Feb 2013	DAUS	9.05 Put	10,000	133.8895	0.0000	0.0000	0.0000	10,000	930,000.00	
	Feb 2013	DAUS	8.85 Call	20,000	185.2875	261.9368	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.00 Call	20,000	101.4608	157.1074	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.10 Put	5,000	0.8437	0.0000	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.35 Call	5,000	41.7778	0.0000	0.0000	0.0000	5,000	0.50	
	Mar 2013	DAUS	8.10 Put	5,400	3.8141	0.0000	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	91.9046	0.0000	0.0000	0.0000	5,400	0.54	
	Apr 2013	DAUS	8.00 Put	0	7.4005	6.1032	0.0000	0.0000	7,500	0.75	
	Apr 2013	DAUS	8.10 Put	5,800	10.0954	0.0000	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	147.2039	0.0000	0.0000	0.0000	5,800	0.58	
	May 2013	DAUS	8.10 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.35 Call	7,500	0.0000	0.0000	0.0000	0.0000	7,500	0.75	
	Jun 2013	DAUS	8.10 Put	7,500	27.3485	0.0000	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.35 Call	7,500	254.7826	0.0000	0.0000	0.0000	7,500	0.75	
	Jul 2013	DAUS	9.20 Put	1,400	375.2696	328.2966	0.0000	0.0000	0	0.00	

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Jul 2013	DAUS	9.80 Call	2,800	187.5604	216.2922	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	36.3512	0.0000	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	304.2739	0.0000	0.0000	0.0000	7,500	0.75		
Aug 2013	DAUS	9.24 Put	2,200	417.6681	369.7629	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	228.1677	258.6006	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	454.4817	405.3687	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	257.7833	289.2221	0.0000	0.0000	0	0.00		
			<u>162,050</u>					<u>62,825.00</u>	<u>930,005.28</u>	<u>952 090.00</u>	<u>60 751 502.25</u>
	Total		167,550					62,825.00	930,005.28	1 280 200.00	2 975 940 723.25
Future											
Mar 2013	ZAAD	Future	14,982	9.3829	9.5127	9.4550	9.3825	1,050	9,904,532.00		
Jun 2013	ZAAD	Future	9,733	9.4354	9.5661	9.4975	9.4325	5	47,292.50		
Sep 2013	ZAAD	Future	5,100	9.4920	9.6245	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.5455	9.6804	0.0000	0.0000	0	0.00		
			<u>30,215</u>					<u>1,055.00</u>	<u>9,951,824.50</u>	<u>1 658 252.00</u>	<u>11 728 554 813.70</u>
	Total		30,215					1,055.00	9,951,824.50	1 658 452.00	11 728 620 937.70
Future											
Mar 2013	ZACA	Future	0	8.9346	9.0940	9.0550	9.0550	25	226,375.00		
Jun 2013	ZACA	Future	50	9.0242	9.1848	9.1465	9.1465	25	228,662.50		
			<u>50</u>					<u>50.00</u>	<u>455,037.50</u>	<u>21 556.00</u>	<u>154 275 004.20</u>
	Total		50					50.00	455,037.50	21 556.00	154 275 004.20
Future											
Mar 2013	ZAEU	Future	33,867	12.1524	12.1673	12.2180	12.1392	2,304	28,083,035.80		
Jun 2013	ZAEU	Future	33,130	12.3029	12.3197	12.3331	12.3331	25	308,327.50		
Sep 2013	ZAEU	Future	14,220	12.4613	12.4819	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.6104	12.6355	0.0000	0.0000	0	0.00		
			<u>81,652</u>					<u>2,329.00</u>	<u>28,391,363.30</u>	<u>2 842 041.00</u>	<u>31 310 934 015.00</u>
	Total		111,102					2,329.00	28,391,363.30	3 465 009.00	31 469 366 390.40
Option											
Mar 2013	ZAEU	11.00 Put	1,250	7.0521	6.8795	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	86.1335	91.3082	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	426.3285	423.4998	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	591.8497	609.3275	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	407.8225	423.0089	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		111,102					2,329.00	28,391,363.30	3 465 009.00	31 469 366 390.40
Future											
Mar 2013	ZAFR	Future	50	9.7542	9.7956	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.8812	9.9237	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>

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Total			100					0.00	0.00	365 186.00	3 141 402 347.50
Future											
Mar 2013	ZAGB	Future	9,068	14.2620	14.3721	14.3275	14.2624	3,150	45,109,924.00		
Jun 2013	ZAGB	Future	3,839	14.4261	14.5379	14.4950	14.4710	793	11,494,083.00		
			<u>12,907</u>					<u>3,943.00</u>	<u>56,604,007.00</u>	<u>2 415 501.00</u>	<u>30 059 467 284.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	45.2005	23.3983	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	453.0459	526.5875	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	9.1585	7.6072	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	31.1262	23.9061	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	583.8308	502.4178	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	313.9563	339.8250	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	200.6127	216.5974	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			15,305					3,943.00	56,604,007.00	2 806 872.00	30 186 311 969.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0992	0.1014	0.1000	0.1000	25	250,000.00		
Jun 2013	ZAJY	Future	13,593	0.1004	0.1027	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>25.00</u>	<u>250,000.00</u>	<u>355 692.00</u>	<u>3 672 405 849.30</u>
Total			37,679					25.00	250,000.00	355 692.00	3 672 405 849.30
Future											
Mar 2013	ZAUM	Future	1,509	9.0199	9.1172	9.0717	9.0625	193	175,063,790.00		
Jun 2013	ZAUM	Future	10	9.1276	9.2260	0.0000	0.0000	0	0.00		
			<u>1,519</u>					<u>193.00</u>	<u>175,063,790.00</u>	<u>29 191.00</u>	<u>23 463 830 290.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	17487.6159	23057.3107	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			1,616					193.00	175,063,790.00	30 344.00	23 495 571 501.88
Future											
Mar 2013	ZAUS	Future	310,984	9.0199	9.1172	9.1050	9.0400	19,458	176,477,337.40		
Jun 2013	ZAUS	Future	62,314	9.1276	9.2260	9.2105	9.1500	1,762	16,173,937.90		
Sep 2013	ZAUS	Future	25,306	9.2422	9.3425	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	7,202	9.3498	9.4520	9.4000	9.3600	552	5,184,300.00		
			<u>405,806</u>					<u>21,772.00</u>	<u>197,835,575.30</u>	<u>33 774 649.00</u>	<u>272 205 275 166.00</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.7901	1.5466	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.5907	2.2335	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	7.4323	5.4382	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	12.1824	8.9254	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.50 Put	4,376	19.5094	14.3300	0.0000	0.0000	1,000	18,650.00		
Mar 2013	ZAUS	8.60 Put	18,000	32.0279	22.4872	0.0000	0.0000	6,500	226,420.00		
Mar 2013	ZAUS	8.75 Put	6,000	65.2781	45.9070	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	71.0662	50.3355	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	300.2988	374.7449	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	267.6374	338.3425	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	237.2656	304.0163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	117.3656	86.8163	0.0000	0.0000	6,000	570,000.00		
Mar 2013	ZAUS	9.00 Call	21,300	183.5165	241.9172	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	163.6165	124.7172	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	174.8762	230.5731	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	143.8810	188.8057	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	99.2484	132.2766	0.0000	0.0000	1,000	131,000.00		
Mar 2013	ZAUS	9.30 Call	10,000	87.6494	117.2625	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	83.4019	111.7294	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	77.4211	103.9045	0.0000	0.0000	6,000	570,000.00		
Mar 2013	ZAUS	9.41 Call	2,000	66.7497	89.8423	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	60.4978	81.5428	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	53.9276	72.2551	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	43.0813	57.2197	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	18.7974	24.7221	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	12.7697	16.6708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	7.0010	8.9896	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.3944	5.6902	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	70.3022	58.5255	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	134.9096	109.3909	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	369.8919	430.6784	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	242.2919	204.6784	0.0000	0.0000	3,400	698,938.00		
Jun 2013	ZAUS	9.30 Put	300	422.4202	367.1718	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	220.4113	259.0142	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	153.3271	180.2100	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	129.3001	151.8099	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	109.8273	128.6835	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	181.3561	160.9547	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	496.9274	444.3788	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	372.2849	418.2431	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	244.6601	275.0567	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	194.3514	218.3545	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	223.6014	199.8050	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	329.0514	292.2298	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	417.2993	460.7575	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	289.0246	318.6884	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1720.1569	1810.5215	0.0000	0.0000	0	0.00		

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		184,306					23,900.00	2,215,008.00	4 237 095.00	1 783 186 504.40
	Total	590,112					45,672.00	200,050,583.30	38 011 744.00	273 988 461 670.40

Grand Total	1,200,509						116,172.00	474 336 610.88	52,202,443	400,977,439,672.82
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