



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.1955	0.1803	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	0.1051	0.0971	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	0.1888	0.1782	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	0.8305	0.6572	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	0.0897	0.0835	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	0.0745	0.0688	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
Future	Feb 2013 CACS	Future	40	2063.1942	2660.2181	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			40					0.00	0.00	40.00	1 140 000.00
		Total	40					0.00	0.00	40.00	1 140 000.00
Future											
Feb 2013	CACT	Future	40	5135.6140	4454.8392	0.0000	0.0000	0	0.00		
			40					0.00	0.00	40.00	1 500 000.00
		Total	40					0.00	0.00	40.00	1 500 000.00
Option											
Feb 2013	DAEU	12.04 Put	10,000	22.1060	40.3341	0.0000	0.0000	0	0.00		
Feb 2013	DAEU	12.05 Put	10,000	23.4853	42.5780	0.0000	0.0000	0	0.00		
Feb 2013	DAEU	12.10 Put	10,000	31.6229	59.8667	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	10 000.00	1 222 000.00
		Total	30,000					0.00	0.00	10 000.00	1 222 000.00
Future											
Feb 2014	DAUS	Future	2,500	9.5289	9.4963	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.5375	9.5049	0.0000	0.0000	0	0.00		
			5,500					0.00	0.00	328 110.00	2 915 189 221.00
Option											
Feb 2013	DAUS	9.05 Put	10,000	57.5632	78.0601	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	257.1543	234.1402	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	145.8156	130.5664	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.3375	0.4294	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	52.4401	48.2072	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	2.5598	3.1484	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	111.0589	103.8376	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	7.4787	8.6712	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	172.9395	165.2928	0.0000	0.0000	0	0.00		
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	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	22.4897	24.5412	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	288.9282	279.8752	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	316.5717	335.1873	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	207.3819	202.1384	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	30.6727	33.3949	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	341.1328	331.4962	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	358.7647	378.2666	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	250.2835	244.9295	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	395.3759	415.6949	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	281.7037	276.3060	0.0000	0.0000	0	0.00		
			141,800					0.00	0.00	952 090.00	60 751 502.25
		Total	147,300					0.00	0.00	1 280 200.00	2 975 940 723.25

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2013	ZAAD	Future	14,720	9.4663	9.4799	9.4750	9.4525	1,279	12,106,975.00		
Jun 2013	ZAAD	Future	9,734	9.5180	9.5326	9.5195	9.5160	1,000	9,517,750.00		
Sep 2013	ZAAD	Future	5,100	9.5735	9.5890	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.6244	9.6408	0.0000	0.0000	0	0.00		
			<u>29,954</u>					<u>2,279.00</u>	<u>21,624,725.00</u>	<u>1 661 582.00</u>	<u>11 760 151 302.20</u>
		Total	29,954					2,279.00	21,624,725.00	1 661 782.00	11 760 217 426.20
Future											
Jun 2013	ZACA	Future	50	9.1607	9.1299	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>21 556.00</u>	<u>154 275 004.20</u>
		Total	50					0.00	0.00	21 556.00	154 275 004.20
Future											
Mar 2013	ZAEU	Future	33,613	12.3657	12.2620	12.3320	12.2535	1,025	12,596,698.00		
Jun 2013	ZAEU	Future	32,812	12.5180	12.4144	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	14,220	12.6785	12.5743	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.8270	12.7236	0.0000	0.0000	0	0.00		
			<u>81,080</u>					<u>1,025.00</u>	<u>12,596,698.00</u>	<u>2 845 053.00</u>	<u>31 347 999 428.60</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	4.4904	5.1549	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	129.1755	105.4677	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	332.7300	377.9727	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	707.6517	652.2497	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	488.1016	449.4960	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	110,530					1,025.00	12,596,698.00	3 468 021.00	31 506 431 804.00
Future											
Mar 2013	ZAFR	Future	50	9.9731	9.8690	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	10.1024	9.9979	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	8,768	14.3817	14.3259	14.3290	14.3290	550	7,883,515.00		
Jun 2013	ZAGB	Future	5,339	14.5464	14.4912	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	3	14.8859	14.8330	0.0000	0.0000	0	0.00		
			<u>14,110</u>					<u>550.00</u>	<u>7,883,515.00</u>	<u>2 418 451.00</u>	<u>30 101 897 465.60</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	24.4047	33.7303	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	536.8253	497.0349	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	7.4052	8.5865	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAGB	13.00 Put	699	24.0716	26.8962	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	489.7680	538.8609	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	334.6210	330.6860	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	209.1766	209.2713	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	16,508					550.00	7,883,515.00	2 809 822.00	30 228 742 150.65
Future											
Mar 2013	ZAJY	Future	24,086	0.1001	0.1003	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1013	0.1016	0.0000	0.0000	0	0.00		
			37,679					0.00	0.00	355 692.00	3 672 405 849.30
		Total	37,679					0.00	0.00	355 692.00	3 672 405 849.30
Future											
Mar 2013	ZAUM	Future	1,540	9.1225	9.0919	9.0888	9.0888	5	4,544,400.00		
Jun 2013	ZAUM	Future	10	9.2312	9.2006	0.0000	0.0000	0	0.00		
			1,550					5.00	4,544,400.00	29 247.00	23 515 245 940.00
Option											
Mar 2013	ZAUM	9.02 Call	97	22308.5725	20786.4630	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,647					5.00	4,544,400.00	30 400.00	23 546 987 151.88
Future											
Mar 2013	ZAUS	Future	311,177	9.1225	9.0919	9.1383	9.0690	12,446	113,237,802.80		
Jun 2013	ZAUS	Future	66,490	9.2312	9.2006	9.2350	9.1802	5,478	50,428,569.40		
Sep 2013	ZAUS	Future	25,505	9.3467	9.3157	9.3290	9.3290	650	6,063,850.00		
Dec 2013	ZAUS	Future	10,067	9.4542	9.4234	9.4299	9.4072	560	5,269,394.00		
			413,239					19,134.00	174,999,616.20	33 858 737.00	272 972 959 566.80
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.1498	1.4710	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	1.6855	2.1414	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	4.2175	5.2811	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	7.0230	8.7163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	11.4708	14.0903	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	18.3527	22.2813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	38.9239	46.0379	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	42.9071	50.5539	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	371.9399	349.8200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	49.4399	57.9200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	334.4010	313.7484	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	298.9553	279.8508	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	76.4553	87.9508	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	234.7971	218.9235	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	9.00 Put	1,000	112.2971	127.0235	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	223.0857	207.8646	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	180.0532	167.4044	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	139.7614	129.8190	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	122.8535	114.0985	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	107.8759	100.1969	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	102.3862	95.1066	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	94.6533	87.9393	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	80.8624	75.1690	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	72.7940	67.7035	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	63.8376	59.4198	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	49.5872	46.2370	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	20.1153	18.9034	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	13.2049	12.4449	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.8543	6.4857	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.2334	4.0151	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	55.0642	60.7875	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	103.4023	113.2156	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	426.3121	410.8743	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	195.1121	210.2743	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	354.3939	375.3060	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	250.9682	242.6929	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	171.6425	166.6013	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	143.4641	139.4956	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	120.6677	117.5433	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	155.2985	166.0931	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	433.5876	455.0219	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	411.4589	402.3864	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	267.3313	262.1275	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	210.7909	207.0814	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	193.7531	204.8313	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	283.9438	300.0386	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	451.7216	442.6424	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	309.6323	303.7900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1825.0613	1790.2179	0.0000	0.0000	0	0.00		
			<u>184,506</u>					0.00	0.00	4 252 295.00	1 785 352 804.40
	Total		597,745					19,134.00	174,999,616.20	38 111 032.00	274 758 312 371.20
	Grand Total		1,182,293					22,993.00	221 648 954.20	52,203,079	401,904,553,107.98