



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.1335	0.1955	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	0.0703	0.1051	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	0.0931	0.1888	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	0.5206	0.8305	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	0.0665	0.0897	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	0.0540	0.0745	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>Future</b>											
	Feb 2013	CACS	Future	40	3823.2007	2063.1942	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
		<b>Total</b>	<b>40</b>					<b>0.00</b>	<b>0.00</b>	40.00	1 140 000.00
<b>Future</b>											
	Feb 2013	CACT	Future	40	6625.2711	5135.6140	0.0000	0.0000	0	0.00	
				40				0.00	0.00	40.00	1 500 000.00
		<b>Total</b>	<b>40</b>					<b>0.00</b>	<b>0.00</b>	40.00	1 500 000.00
<b>Option</b>											
	Feb 2013	DAEU	12.04 Put	10,000	49.6872	22.1060	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Put	10,000	52.7113	23.4853	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	70.2279	31.6229	0.0000	0.0000	0	0.00	
				30,000				0.00	0.00	10 000.00	1 222 000.00
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	10 000.00	1 222 000.00
<b>Option</b>											
	Feb 2013	DAFR	9.81 Put	5,000	91.8499	0.0000	0.0000	5,000	477,000.00		
	Feb 2013	DAFR	9.91 Put	5,000	154.2393	0.0000	0.0000	5,000	544,000.00		
				10,000				10,000.00	1,021,000.00	5 000.00	544 000.00
		<b>Total</b>	<b>10,000</b>					<b>10,000.00</b>	<b>1,021,000.00</b>	5 000.00	544 000.00
<b>Future</b>											
	Feb 2014	DAUS	Future	2,500	9.3881	9.5289	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3968	9.5375	0.0000	0.0000	0	0.00	
				5,500				0.00	0.00	328 110.00	2 915 189 221.00
<b>Option</b>											
	Feb 2013	DAUS	9.05 Put	0	139.4309	57.5632	0.0000	0.0000	10,000	1.00	
	Feb 2013	DAUS	8.95 Put	15,150	91.4467	0.0000	0.0000	30,000	1,245,001.50		
	Feb 2013	DAUS	8.85 Call	20,000	152.1772	257.1543	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.00 Call	20,000	73.6200	145.8156	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.10 Put	5,000	0.6945	0.3375	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.35 Call	5,000	29.4118	52.4401	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.10 Put	5,400	4.1378	2.5598	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	76.5321	111.0589	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.10 Put	5,800	10.6494	7.4787	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	131.4478	172.9395	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	28.9330	22.4897	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.35 Call	7,500	238.2276	288.9282	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	390.8809	316.5717	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	174.3953	207.3819	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.10 Put	7,500	38.8847	30.6727	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	9.35 Call	7,500	287.5652	341.1328	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	433.5229	358.7647	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	214.4877	250.2835	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	471.5638	395.3759	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	244.2769	281.7037	0.0000	0.0000	0	0.00		
			<u>146,950</u>					<u>40,000.00</u>	<u>1,245,002.50</u>	<u>992 090.00</u>	<u>61 996 504.75</u>
	<b>Total</b>		<b>152,450</b>					<b>40,000.00</b>	<b>1,245,002.50</b>	<b>1 320 200.00</b>	<b>2 977 185 725.75</b>
<b>Future</b>											
Mar 2013	ZAAD	Future	15,224	9.3300	9.4663	9.3885	9.3190	504	4,731,526.00		
Jun 2013	ZAAD	Future	10,255	9.3811	9.5180	9.4445	9.3888	1,026	9,653,763.80		
Sep 2013	ZAAD	Future	5,100	9.4355	9.5735	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.4854	9.6244	0.0000	0.0000	0	0.00		
			<u>30,979</u>					<u>1,530.00</u>	<u>14,385,289.80</u>	<u>1 663 112.00</u>	<u>11 774 536 592.00</u>
	<b>Total</b>		<b>30,979</b>					<b>1,530.00</b>	<b>14,385,289.80</b>	<b>1 663 312.00</b>	<b>11 774 602 716.00</b>
<b>Future</b>											
Jun 2013	ZACA	Future	50	9.0604	9.1607	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>
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>21 556.00</b>	<b>154 275 004.20</b>
<b>Future</b>											
Mar 2013	ZAEU	Future	33,603	12.2004	12.3657	12.2692	12.2000	1,005	12,312,920.00		
Jun 2013	ZAEU	Future	33,380	12.3507	12.5180	12.4235	12.4235	750	9,317,625.00		
Sep 2013	ZAEU	Future	14,220	12.5086	12.6785	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.6547	12.8270	0.0000	0.0000	0	0.00		
			<u>81,638</u>					<u>1,755.00</u>	<u>21,630,545.00</u>	<u>2 846 808.00</u>	<u>31 369 629 973.60</u>
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	5.4480	4.4904	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	86.0912	129.1755	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	403.1755	332.7300	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	614.4271	707.6517	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	423.5934	488.1016	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>
	<b>Total</b>		<b>111,088</b>					<b>1,755.00</b>	<b>21,630,545.00</b>	<b>3 469 776.00</b>	<b>31 528 062 349.00</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.8592	9.9731	0.0000	0.0000	5,000	49,697,500.00		
Jun 2013	ZAFR	Future	50	9.9874	10.1024	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>5,000.00</u>	<u>49,697,500.00</u>	<u>370 186.00</u>	<u>3 191 099 847.50</u>
	<b>Total</b>		<b>100</b>					<b>5,000.00</b>	<b>49,697,500.00</b>	<b>370 186.00</b>	<b>3 191 099 847.50</b>
<b>Future</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAGB	Future	8,968	14.2016	14.3817	14.3790	14.2890	1,304	18,656,142.00		
Jun 2013	ZAGB	Future	5,339	14.3647	14.5464	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	3	14.6991	14.8859	0.0000	0.0000	0	0.00		
			<u>14,310</u>					<u>1,304.00</u>	<u>18,656,142.00</u>	<u>2 419 755.00</u>	<u>30 120 553 607.60</u>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	60.0058	24.4047	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	413.9024	536.8253	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	9.5040	7.4052	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	35.4197	24.0716	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	612.8386	489.7680	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	283.5226	334.6210	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	176.0709	209.1766	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>
	<b>Total</b>		<b>16,708</b>					<b>1,304.00</b>	<b>18,656,142.00</b>	<b>2 811 126.00</b>	<b>30 247 398 292.65</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,086	0.0986	0.1001	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0998	0.1013	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>0.00</u>	<u>0.00</u>	<u>355 692.00</u>	<u>3 672 405 849.30</u>
	<b>Total</b>		<b>37,679</b>					<b>0.00</b>	<b>0.00</b>	<b>355 692.00</b>	<b>3 672 405 849.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,556	8.9871	9.1225	9.0860	8.9800	29	26,293,500.00		
Jun 2013	ZAUM	Future	10	9.0943	9.2312	9.1590	9.1590	5	4,579,500.00		
			<u>1,566</u>					<u>34.00</u>	<u>30,873,000.00</u>	<u>29 281.00</u>	<u>23 546 118 940.00</u>
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	15323.1775	22308.5725	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>1,663</b>					<b>34.00</b>	<b>30,873,000.00</b>	<b>30 434.00</b>	<b>23 577 860 151.88</b>
<b>Future</b>											
Mar 2013	ZAUS	Future	311,668	8.9871	9.1225	9.1263	8.9720	27,766	251,829,154.40		
Jun 2013	ZAUS	Future	65,949	9.0943	9.2312	9.2200	9.0950	3,581	32,708,089.50		
Sep 2013	ZAUS	Future	25,805	9.2076	9.3467	9.1975	9.1975	300	2,759,250.00		
Dec 2013	ZAUS	Future	11,567	9.3132	9.4542	9.4400	9.3648	1,590	14,987,832.00		
			<u>414,989</u>					<u>33,237.00</u>	<u>302,284,325.90</u>	<u>33 891 974.00</u>	<u>273 275 243 892.70</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	1.7412	1.1498	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.9086	1.6855	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	7.8266	4.2175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	12.5708	7.0230	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	20.9241	11.4708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	35.0125	18.3527	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.75 Put	6,000	68.7736	38.9239	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	74.6350	42.9071	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	271.1883	371.9399	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	84.0883	49.4399	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	238.7655	334.4010	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	208.7057	298.9553	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	121.6057	76.4553	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	161.5055	234.7971	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	174.4055	112.2971	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	153.2318	223.0857	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	123.7154	180.0532	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	94.0687	139.7614	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	81.8662	122.8535	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	71.1824	107.8759	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	67.2980	102.3862	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	61.8548	94.6533	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	52.9675	80.8624	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	47.8188	72.7940	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	42.1409	63.8376	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	32.9018	49.5872	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	13.1768	20.1153	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	8.7590	13.2049	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	4.6751	6.8543	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	2.5814	4.2334	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	75.5684	55.0642	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	143.7261	103.4023	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	349.0660	426.3121	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	254.7660	195.1121	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	438.6271	354.3939	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	204.3491	250.9682	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	140.0628	171.6425	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	117.2552	143.4641	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	98.8602	120.6677	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	192.4719	155.2985	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	514.1973	433.5876	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	355.3810	411.4589	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	231.2642	267.3313	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	182.5914	210.7909	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	233.9218	193.7531	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	344.4483	283.9438	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	400.2819	451.7216	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	275.0074	309.6323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1707.6596	1825.0613	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
		184,506					0.00	0.00	4 252 295.00	1 785 352 804.40
	<b>Total</b>	<b>599,495</b>					<b>33,237.00</b>	<b>302,284,325.90</b>	38 144 269.00	275 060 596 697.10

<b>Grand Total</b>	<b>1,200,992</b>						<b>92,860.00</b>	<b>439 792 805.20</b>	<b>52,295,939</b>	<b>402,344,345,913.18</b>
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