



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-February-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	0.1182	0.1335	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>
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	5 354.00	598 997.60
<b>Future</b>	Mar 2013 CACI	Future	37,000	0.0621	0.0703	0.0703	0.0703	887	62,356.10		
			<u>37,000</u>					<u>887.00</u>	<u>62,356.10</u>	<u>39 987.00</u>	<u>3 770 356.10</u>
		<b>Total</b>	<b>37,000</b>					<b>887.00</b>	<b>62,356.10</b>	39 987.00	3 770 356.10
<b>Future</b>	Mar 2013 CACN	Future	24,000	0.0801	0.0931	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>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	24 000.00	10 149 600.00
<b>Future</b>	Mar 2013 CACO	Future	7,500	0.4431	0.5206	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>
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	13 500.00	4 499 550.00
<b>Future</b>	Mar 2013 CACQ	Future	67,300	0.0585	0.0665	0.0000	0.0000	11,160	742,140.00		
			<u>67,300</u>					<u>11,160.00</u>	<u>742,140.00</u>	<u>78 460.00</u>	<u>4 272 990.00</u>
		<b>Total</b>	<b>67,300</b>					<b>11,160.00</b>	<b>742,140.00</b>	78 460.00	4 272 990.00
<b>Future</b>	Mar 2013 CACR	Future	70,400	0.0475	0.0540	0.0540	0.0540	1,337	72,198.00		
			<u>70,400</u>					<u>1,337.00</u>	<u>72,198.00</u>	<u>71 737.00</u>	<u>3 731 358.00</u>
		<b>Total</b>	<b>70,400</b>					<b>1,337.00</b>	<b>72,198.00</b>	71 737.00	3 731 358.00
<b>Future</b>	Feb 2013 CACS	Future	40	4974.5933	3823.2007	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
		<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	5386.5704	6625.2711	0.0000	0.0000	0	0.00	
				40					0.00	0.00	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>Future</b>											
	Feb 2013	CACU	Future	88,000	0.0241	0.0100	0.0000	0.0000	88,000	1,048,080,000.00	
				88,000					88,000.00	1,048,080,000.00	88 000.00
		<b>Total</b>	<b>88,000</b>					<b>88,000.00</b>	<b>1,048,080,000.00</b>	88 000.00	1 048 080 000.00
<b>Future</b>											
	Jun 2013	CACV	Future	5,000	0.0829	0.0400	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	0.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
	Feb 2013	CACW	Future	34,000	0.0268	0.0300	0.0000	0.0000	34,000	3,400.00	
				34,000					34,000.00	3,400.00	34 000.00
		<b>Total</b>	<b>34,000</b>					<b>34,000.00</b>	<b>3,400.00</b>	34 000.00	3 400.00
<b>Option</b>											
	Feb 2013	DAEU	12.04 Put	10,000	61.1120	49.6872	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Put	10,000	64.8341	52.7113	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	86.2221	70.2279	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	10 000.00
		<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	86.6018	91.8499	0.0000	0.0000	0	0.00	
	Feb 2013	DAFR	9.91 Put	5,000	146.3855	154.2393	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	5 000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	5 000.00	544 000.00
<b>Future</b>											
	Feb 2014	DAUS	Future	2,500	9.3415	9.3881	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3501	9.3968	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	8.95 Put	15,000	116.5989	91.4467	0.0000	0.0000	30,000	3.00	
	Feb 2013	DAUS	8.85 Call	20,000	119.2233	152.1772	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2013	DAUS	9.00 Call	20,000	55.3176	73.6200	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.7636	0.6945	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	23.4309	29.4118	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	4.7918	4.1378	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	66.4817	76.5321	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	12.1742	10.6494	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	119.1503	131.4478	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	32.0008	28.9330	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	223.6365	238.2276	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	421.0659	390.8809	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	165.3394	174.3953	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	42.3654	38.8847	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	272.3830	287.5652	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	463.0550	433.5229	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	204.1563	214.4877	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	500.3155	471.5638	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	232.9642	244.2769	0.0000	0.0000	0	0.00		
			<u>146,800</u>					<u>30,000.00</u>	<u>3.00</u>	<u>1 022 090.00</u>	<u>61 996 507.75</u>
<b>Total</b>			<b>152,300</b>					<b>30,000.00</b>	<b>3.00</b>	<b>1 350 200.00</b>	<b>2 977 185 728.75</b>

**Future**

Mar 2013	ZAAD	Future	15,232	9.2720	9.3300	9.3440	9.3005	132	1,230,638.00		
Jun 2013	ZAAD	Future	10,425	9.3233	9.3811	9.3850	9.3140	1,500	14,037,000.00		
Sep 2013	ZAAD	Future	5,100	9.3780	9.4355	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	550	9.4288	9.4854	9.4950	9.4950	150	1,424,250.00		
			<u>31,307</u>					<u>1,782.00</u>	<u>16,691,888.00</u>	<u>1 664 894.00</u>	<u>11 791 228 480.00</u>
<b>Total</b>			<b>31,307</b>					<b>1,782.00</b>	<b>16,691,888.00</b>	<b>1 665 094.00</b>	<b>11 791 294 604.00</b>

**Future**

Jun 2013	ZACA	Future	50	9.0250	9.0604	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>

**Future**

Mar 2013	ZAEU	Future	33,840	12.1572	12.2004	12.3688	12.1522	7,586	93,114,302.40		
Jun 2013	ZAEU	Future	32,812	12.3079	12.3507	12.4965	12.3505	1,750	21,757,875.00		
Sep 2013	ZAEU	Future	14,970	12.4663	12.5086	12.5025	12.5025	750	9,376,875.00		
Dec 2013	ZAEU	Future	435	12.6143	12.6547	0.0000	0.0000	0	0.00		
			<u>82,057</u>					<u>10,086.00</u>	<u>124,249,052.40</u>	<u>2 856 894.00</u>	<u>31 493 879 026.00</u>

**Option**

Mar 2013	ZAEU	11.00 Put	1,250	6.0290	5.4480	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	ZAEU	12.64 Call	27,600	75.5395	86.0912	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	424.1353	403.1755	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	594.0574	614.4271	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	408.8644	423.5934	0.0000	0.0000	0	0.00		
			29,450					0.00	0.00	622 968.00	158 432 375.40
	<b>Total</b>		<b>111,507</b>					<b>10,086.00</b>	<b>124,249,052.40</b>	<b>3 479 862.00</b>	<b>31 652 311 401.40</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.8748	9.8592	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	10.0033	9.9874	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 186.00	3 191 099 847.50
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>370 186.00</b>	<b>3 191 099 847.50</b>
<b>Future</b>											
Mar 2013	ZAGB	Future	8,468	14.0955	14.2016	14.2835	14.0955	2,020	28,677,804.00		
Jun 2013	ZAGB	Future	4,839	14.2575	14.3647	14.2945	14.2945	500	7,147,250.00		
Sep 2013	ZAGB	Future	500	14.4295	14.5376	14.4595	14.4595	500	7,229,750.00		
Dec 2013	ZAGB	Future	3	14.5909	14.6991	0.0000	0.0000	0	0.00		
			13,810					3,020.00	43,054,804.00	2 422 775.00	30 163 608 411.60
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	79.4365	60.0058	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	339.7779	413.9024	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	10.3019	9.5040	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	42.4835	35.4197	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	696.5392	612.8386	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	264.2048	283.5226	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	165.6806	176.0709	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
	<b>Total</b>		<b>16,208</b>					<b>3,020.00</b>	<b>43,054,804.00</b>	<b>2 814 146.00</b>	<b>30 290 453 096.65</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,086	0.0971	0.0986	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0984	0.0998	0.0000	0.0000	25	248,500.00		
			37,679					25.00	248,500.00	355 717.00	3 672 654 349.30
	<b>Total</b>		<b>37,679</b>					<b>25.00</b>	<b>248,500.00</b>	<b>355 717.00</b>	<b>3 672 654 349.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,556	8.9397	8.9871	9.0196	8.9110	13	11,651,140.00		
Jun 2013	ZAUM	Future	10	9.0465	9.0943	9.0320	9.0320	2	1,806,400.00		
Sep 2013	ZAUM	Future	2	9.1597	9.2076	9.1405	9.1405	2	1,828,100.00		
			1,568					17.00	15,285,640.00	29 298.00	23 561 404 580.00
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	13204.3005	15323.1775	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			97					0.00	0.00	1 153.00	31 741 211.88
		<b>Total</b>	<b>1,665</b>					<b>17.00</b>	<b>15,285,640.00</b>	30 451.00	23 593 145 791.88

**Future**

Mar 2013	ZAUS	Future	305,960	8.9397	8.9871	9.0484	8.9128	25,689	230,803,937.60		
Jun 2013	ZAUS	Future	64,796	9.0465	9.0943	9.1515	9.0260	7,199	65,721,138.60		
Sep 2013	ZAUS	Future	25,805	9.1597	9.2076	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	11,567	9.2657	9.3132	9.2544	9.2471	215	1,988,856.50		
			<b>408,128</b>					<b>33,103.00</b>	<b>298,513,932.70</b>	<b>33 925 077.00</b>	<b>273 573 757 825.40</b>

**Option**

Mar 2013	ZAUS	8.00 Put	10,000	2.0175	1.7412	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	3.2707	2.9086	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	9.3343	7.8266	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	15.2754	12.5708	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	24.4305	20.9241	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	41.6684	35.0125	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	82.3480	68.7736	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	89.3032	74.6350	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	240.1527	271.1883	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	100.4527	84.0883	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	210.6837	238.7655	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	183.6740	208.7057	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	143.9740	121.6057	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	139.3231	161.5055	0.0000	0.0000	359	57,980.47		
Mar 2013	ZAUS	9.00 Put	1,000	199.6231	174.4055	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	132.0430	153.2318	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	106.2809	123.7154	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	80.7351	94.0687	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	70.3141	81.8662	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	61.2328	71.1824	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	57.9399	67.2980	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	53.3348	61.8548	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	45.2948	52.9675	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	40.9029	47.8188	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	36.0664	42.1409	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	28.2135	32.9018	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	11.3596	13.1768	0.0000	0.0000	359	4,730.47		
Mar 2013	ZAUS	10.20 Call	250	7.4878	8.7590	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	3.9300	4.6751	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	1.9352	2.5814	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	84.6065	75.5684	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	161.3440	143.7261	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	325.6187	349.0660	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	ZAUS	9.00 Put	3,400	279.1187	254.7660	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	471.2164	438.6271	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	190.9468	204.3491	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	131.0856	140.0628	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	109.7850	117.2552	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	92.6011	98.8602	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	210.8299	192.4719	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	544.4387	514.1973	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	338.4886	355.3810	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	220.4536	231.2642	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	174.0010	182.5914	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	252.2847	233.9218	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	370.1800	344.4483	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	387.1681	400.2819	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	266.1252	275.0074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1670.9357	1707.6596	0.0000	0.0000	0	0.00		
			<u>184,506</u>					<u>718.00</u>	<u>62,710.95</u>	<u>4 253 013.00</u>	<u>1 785 415 515.34</u>
	<b>Total</b>		<b>592,634</b>					<b>33,821.00</b>	<b>298,576,643.65</b>	<b>38 178 090.00</b>	<b>275 359 173 340.74</b>

---

<b>Grand Total</b>	<b>1,321,230</b>			<b>214,135.00</b>	<b>1 547 066 625.15</b>	<b>52,510,074</b>	<b>403,891,412,538.33</b>
--------------------	------------------	--	--	-------------------	-------------------------	-------------------	---------------------------

---