



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-February-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	0.0960	0.1159	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	0.0472	0.0588	0.0000	0	0.00		
				<u>37,000</u>				<u>0.00</u>	<u>0.00</u>	39 987.00	3 770 356.10
			Total	37,000				0.00	0.00	39 987.00	3 770 356.10
Future											
	Mar 2013	CACN	Future	24,000	0.0077	0.0419	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	0.2509	0.3903	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	0.0541	0.0623	0.0000	0	0.00		
				<u>67,300</u>				<u>0.00</u>	<u>0.00</u>	78 460.00	4 272 990.00
			Total	67,300				0.00	0.00	78 460.00	4 272 990.00
Future											
	Mar 2013	CACR	Future	70,400	0.0399	0.0477	0.0000	0	0.00		
				<u>70,400</u>				<u>0.00</u>	<u>0.00</u>	71 737.00	3 731 358.00
			Total	70,400				0.00	0.00	71 737.00	3 731 358.00
Future											
	Feb 2013	CACS	Future	40	5091.6729	4029.9122	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	7221.8473	3800.0518	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
Future											
	Feb 2013	CACU	Future	88,000	0.0163	0.0169	0.0000	0.0000	0	0.00	
				88,000				0.00	0.00	88 000.00	1 048 080 000.00
		Total	88,000					0.00	0.00	88 000.00	1 048 080 000.00
Future											
	Jun 2013	CACV	Future	5,000	0.0803	0.0860	0.0000	0.0000	0	0.00	
				5,000				0.00	0.00	0.00	0.00
		Total	5,000					0.00	0.00	0.00	0.00
Future											
	Feb 2013	CACW	Future	34,000	0.0353	0.0343	0.0000	0.0000	0	0.00	
				34,000				0.00	0.00	34 000.00	3 400.00
		Total	34,000					0.00	0.00	34 000.00	3 400.00
Future											
	Feb 2013	DAEU	Future	30,000	11.9747	12.0864	0.0000	0.0000	30,000	362,002,500.00	
				30,000				30,000.00	362,002,500.00	33 500.00	401 057 950.00
Option											
	Feb 2013	DAEU	12.04 Put	10,000	90.8347	42.5353	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Call	15,000	23.0649	82.5479	0.0000	0.0000	15,000	862,999.50	
	Feb 2013	DAEU	12.05 Put	10,000	98.3649	46.1479	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Call	15,000	13.6917	54.2927	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	138.9917	67.8927	0.0000	0.0000	0	0.00	
				60,000				15,000.00	862,999.50	79 000.00	6 639 499.10
		Total	90,000					45,000.00	362,865,499.50	112 500.00	407 697 449.10
Option											
	Feb 2013	DAFR	9.81 Put	5,000	119.3085	86.6558	0.0000	0.0000	0	0.00	
	Feb 2013	DAFR	9.91 Put	5,000	196.1999	152.1158	0.0000	0.0000	0	0.00	
				10,000				0.00	0.00	5 000.00	544 000.00
		Total	10,000					0.00	0.00	5 000.00	544 000.00
Future											
	Feb 2014	DAUS	Future	2,500	9.3024	9.3561	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 2014	DAUS	Future	3,000	9.3112	9.3648	0.0000	0.0000	0	0.00		
			<u>5,500</u>					0.00	0.00	328 110.00	2 915 189 221.00
Option											
Feb 2013	DAUS	8.95 Put	15,000	125.3585	97.3282	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	78.0867	115.5842	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	29.2126	47.5603	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.5602	0.5559	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	12.2670	18.2674	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	3.7101	3.5040	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	47.3334	59.0550	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	10.9483	9.8724	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	95.9844	110.5122	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	30.6845	27.5518	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	198.2128	213.6447	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	432.2609	398.2368	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	146.8450	155.9088	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	41.3999	37.0943	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	246.4381	261.6969	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	473.7680	440.7378	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	184.2276	194.6329	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	510.4802	478.9216	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	211.8983	223.7288	0.0000	0.0000	0	0.00		
			<u>146,800</u>					0.00	0.00	1 022 090.00	61 996 507.75
		Total	152,300					0.00	0.00	1 350 200.00	2 977 185 728.75
Future											
Mar 2013	ZAAD	Future	14,628	9.2175	9.3067	9.3325	9.2239	4,252	39,471,139.00		
Jun 2013	ZAAD	Future	10,930	9.2679	9.3576	9.3400	9.2975	505	4,716,501.90		
Sep 2013	ZAAD	Future	5,100	9.3206	9.4114	9.4390	9.4390	500	4,719,500.00		
Dec 2013	ZAAD	Future	550	9.3702	9.4614	0.0000	0.0000	0	0.00		
			<u>31,208</u>					5,257.00	48,907,140.90	1 674 708.00	11 882 572 703.90
		Total	31,208					5,257.00	48,907,140.90	1 674 908.00	11 882 638 827.90
Future											
Jun 2013	ZACA	Future	50	8.9952	9.0552	0.0000	0.0000	0	0.00		
			<u>50</u>					0.00	0.00	21 556.00	154 275 004.20
		Total	50					0.00	0.00	21 556.00	154 275 004.20
Future											
Mar 2013	ZAEU	Future	33,226	12.0404	12.1543	12.1135	12.0485	4,335	52,455,396.20		
Jun 2013	ZAEU	Future	32,812	12.1908	12.3060	12.2565	12.2565	500	6,128,250.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZAEU	Future	14,970	12.3484	12.4656	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.4956	12.6147	0.0000	0.0000	0	0.00		
			<u>81,443</u>					<u>4,835.00</u>	<u>58,583,646.20</u>	<u>2 865 258.00</u>	<u>31 595 592 991.60</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	6.3901	4.8335	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	47.2195	66.5284	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	470.0093	416.5497	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	525.1686	585.3544	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	356.3978	399.5163	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	110,893					4,835.00	58,583,646.20	3 488 226.00	31 754 025 367.00
Future											
Mar 2013	ZAFR	Future	50	9.7861	9.8509	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.9141	9.9803	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 186.00</u>	<u>3 191 099 847.50</u>
		Total	100					0.00	0.00	370 186.00	3 191 099 847.50
Future											
Mar 2013	ZAGB	Future	7,964	13.9754	14.0933	14.1277	13.9860	2,530	35,600,095.00		
Jun 2013	ZAGB	Future	4,492	14.1366	14.2557	14.2736	14.2736	250	3,568,400.00		
Sep 2013	ZAGB	Future	500	14.3081	14.4285	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	3	14.4692	14.5907	0.0000	0.0000	0	0.00		
			<u>12,959</u>					<u>2,780.00</u>	<u>39,168,495.00</u>	<u>2 427 109.00</u>	<u>30 224 822 790.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	98.8809	71.2720	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	252.3796	327.3846	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	10.4910	10.0323	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	50.9292	41.3239	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	766.3045	689.1330	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	218.4864	255.2516	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	134.3888	158.3496	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	15,357					2,780.00	39,168,495.00	2 818 480.00	30 351 667 475.45
Future											
Mar 2013	ZAJY	Future	24,061	0.0954	0.0966	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0967	0.0978	0.0000	0.0000	0	0.00		
			<u>37,654</u>					<u>0.00</u>	<u>0.00</u>	<u>355 742.00</u>	<u>3 672 895 349.30</u>
		Total	37,654					0.00	0.00	355 742.00	3 672 895 349.30
Future											
Mar 2013	ZAUM	Future	1,546	8.9006	8.9516	8.9110	8.9110	10	8,911,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUM	Future	10	9.0071	9.0588	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.1198	9.1724	0.0000	0.0000	0	0.00		
			<u>1,558</u>					<u>10.00</u>	<u>8,911,000.00</u>	<u>29 322.00</u>	<u>23 582 856 300.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	10096.8032	12437.5556	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	1,655					10.00	8,911,000.00	30 475.00	23 614 597 511.88
Future											
Mar 2013	ZAUS	Future	304,899	8.9006	8.9516	8.9952	8.8996	9,790	87,682,550.40		
Jun 2013	ZAUS	Future	72,137	9.0071	9.0588	9.1050	9.0100	4,964	44,955,832.60		
Sep 2013	ZAUS	Future	26,306	9.1198	9.1724	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	11,667	9.2253	9.2788	9.2947	9.2947	700	6,506,290.00		
			<u>415,009</u>					<u>15,454.00</u>	<u>139,144,673.00</u>	<u>33 960 622.00</u>	<u>273 893 648 038.60</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.3867	1.3810	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.4479	2.2945	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	7.3369	6.7620	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	12.4041	11.3207	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	21.9097	18.5926	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	38.7148	33.0048	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	79.9804	68.9069	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	87.1755	75.2307	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	199.3696	237.0577	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	98.7696	85.4577	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	170.8718	206.1367	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	145.1302	177.8217	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	144.5302	126.2217	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	107.3514	131.8104	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	206.7514	180.2104	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	100.9680	124.3756	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	78.8362	98.2948	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	57.7067	72.8970	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	49.3639	62.7116	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	42.2451	53.9399	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	39.7012	50.7856	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	36.1787	46.4011	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	30.5367	38.8432	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	27.3324	34.8029	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	23.8558	30.4017	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	18.3347	23.3719	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	6.8261	8.8710	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	4.3175	5.6918	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	10.55 Call	250	2.1348	2.8804	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.8733	1.3693	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	83.2897	74.0164	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	163.9669	145.3373	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	291.6874	317.3948	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	284.5874	258.5948	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	484.4359	449.1964	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	166.8276	181.2940	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	112.9178	122.5227	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	94.0213	101.9769	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	78.9248	85.5485	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	214.9587	195.2615	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	556.0595	522.5041	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	310.9440	329.1092	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	200.1129	211.2416	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	157.0079	165.5818	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	73.4227	70.4288	0.0000	0.0000	100	12,300.00		
Dec 2013	ZAUS	8.75 Put	750	252.6090	238.6542	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	375.3491	353.4872	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	515.6634	0.0000	0.0000	0.0000	100	56,300.00		
Dec 2013	ZAUS	9.69 Call	750	360.0715	379.5984	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	245.4719	258.5680	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	161.7075	0.0000	0.0000	0.0000	100	10,400.00		
Dec 2014	ZAUS	8.00 Call	200	1633.7830	1674.6614	0.0000	0.0000	0	0.00		
			<u>184,806</u>					<u>300.00</u>	<u>79,000.00</u>	<u>4 253 313.00</u>	<u>1 785 494 515.34</u>
	Total		599,815					15,754.00	139,223,673.00	38 213 935.00	275 679 142 553.94

Grand Total	1,386,812							73,636.00	657 659 454.60	52,628,480	404,851,262,539.33
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------