



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.0646	0.0658	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>	<b>5 354.00</b>	<b>598 997.60</b>
<b>Future</b>											
Mar 2013	CACI	Future	37,000	0.0348	0.0361	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>
		<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	0.1305	0.1883	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>	<b>24 000.00</b>	<b>10 149 600.00</b>
<b>Future</b>											
Mar 2013	CACO	Future	7,500	0.1030	0.1184	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>	<b>13 500.00</b>	<b>4 499 550.00</b>
<b>Future</b>											
Jan 2013	CACP	Future	0	0.0000	0.0000	0.0000	0.0000	100,000	0.00		
			<u>0</u>					<u>100,000.00</u>	<u>0.00</u>	<u>200 000.00</u>	<u>3 022 500.00</u>
		<b>Total</b>	<b>0</b>					<b>100,000.00</b>	<b>0.00</b>	<b>200 000.00</b>	<b>3 022 500.00</b>
<b>Option</b>											
Jan 2013	DANZ	7.18 Put	6,000	30.5234	15.4000	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>331 999.80</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>6 000.00</b>	<b>331 999.80</b>
<b>Option</b>											
Jan 2013	DAUS	8.00 Put	6,625	0.8291	1.4917	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jan 2013	DAUS	9.02 Call	6,625	10.2237	11.6860	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	6.4483	9.0124	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	48.1605	51.0199	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	15.9938	20.0092	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	95.3497	98.4263	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	28.8116	34.4422	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	149.7090	153.5008	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	629.8431	649.2738	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	136.9614	141.1487	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	670.0588	688.9147	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	170.2911	174.5112	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	706.7007	725.2133	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	195.2891	199.5681	0.0000	0.0000	0	0.00		
			<u>70,140</u>					<u>0.00</u>	<u>0.00</u>	<u>7 500.00</u>	<u>1 504 999.76</u>
	<b>Total</b>		<b>70,140</b>					<b>0.00</b>	<b>0.00</b>	<b>7 500.00</b>	<b>1 504 999.76</b>
<b>Future</b>											
Mar 2013	ZAAD	Future	8,991	9.0755	9.0348	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	7,483	9.1234	9.0824	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,750	9.1739	9.1341	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.2207	9.1811	0.0000	0.0000	0	0.00		
			<u>19,624</u>					<u>0.00</u>	<u>0.00</u>	<u>1 627 263.00</u>	<u>11 438 958 574.10</u>
	<b>Total</b>		<b>19,624</b>					<b>0.00</b>	<b>0.00</b>	<b>1 627 463.00</b>	<b>11 439 024 698.10</b>
<b>Future</b>											
Mar 2013	ZACA	Future	25	8.7727	8.7504	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.8578	8.8354	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>21 506.00</u>	<u>153 819 966.70</u>
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>21 506.00</b>	<b>153 819 966.70</b>
<b>Future</b>											
Mar 2013	ZAEU	Future	33,704	11.3096	11.3254	11.3403	11.3258	120	1,359,942.50		
Jun 2013	ZAEU	Future	31,990	11.4519	11.4680	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	18,520	11.6038	11.6206	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.7474	11.7646	0.0000	0.0000	0	0.00		
			<u>84,649</u>					<u>120.00</u>	<u>1,359,942.50</u>	<u>2 816 120.00</u>	<u>31 000 955 549.60</u>
	<b>Total</b>		<b>84,649</b>					<b>120.00</b>	<b>1,359,942.50</b>	<b>2 816 120.00</b>	<b>31 000 955 549.60</b>
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	92.9419	95.2211	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	14.0658	14.9413	0.0000	0.0000	0	0.00		
			<u>28,850</u>					<u>0.00</u>	<u>0.00</u>	<u>622 368.00</u>	<u>158 165 775.40</u>
	<b>Total</b>		<b>113,499</b>					<b>120.00</b>	<b>1,359,942.50</b>	<b>3 438 488.00</b>	<b>31 159 121 325.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAFR	Future	50	9.3589	9.3722	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	1,025	9.4829	9.4967	0.0000	0.0000	0	0.00		
			<u>1,075</u>					<u>0.00</u>	<u>0.00</u>	<u>364 186.00</u>	<u>3 131 718 847.50</u>
		<b>Total</b>	<b>1,075</b>					<b>0.00</b>	<b>0.00</b>	<b>364 186.00</b>	<b>3 131 718 847.50</b>
<b>Future</b>											
Mar 2013	ZAGB	Future	8,687	13.8663	13.8846	13.9338	13.9338	1	13,933.80		
Jun 2013	ZAGB	Future	2,346	14.0244	14.0433	14.0348	14.0348	1	14,034.80		
			<u>11,033</u>					<u>2.00</u>	<u>27,968.60</u>	<u>2 403 326.00</u>	<u>29 886 528 826.40</u>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	189.4390	184.2898	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	253.1775	263.2177	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	17.5967	17.4048	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	86.6245	81.6005	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	892.2679	881.9508	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	234.0577	242.4641	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	153.3412	160.3475	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>13,431</b>					<b>2.00</b>	<b>27,968.60</b>	<b>2 794 697.00</b>	<b>30 013 373 511.45</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,111	0.0987	0.0991	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1000	0.1003	0.0000	0.0000	0	0.00		
			<u>37,704</u>					<u>0.00</u>	<u>0.00</u>	<u>355 592.00</u>	<u>3 671 400 349.30</u>
		<b>Total</b>	<b>37,704</b>					<b>0.00</b>	<b>0.00</b>	<b>355 592.00</b>	<b>3 671 400 349.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,284	8.6647	8.6502	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.7664	8.7522	0.0000	0.0000	0	0.00		
			<u>1,294</u>					<u>0.00</u>	<u>0.00</u>	<u>28 939.00</u>	<u>23 236 540 350.00</u>
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	8102.7965	8407.7314	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>1,391</b>					<b>0.00</b>	<b>0.00</b>	<b>30 092.00</b>	<b>23 268 281 561.88</b>
<b>Future</b>											
Mar 2013	ZAUS	Future	307,107	8.6647	8.6502	8.6765	8.6410	2,423	20,993,126.50		
Jun 2013	ZAUS	Future	57,404	8.7664	8.7522	8.7750	8.7645	172	1,509,279.00		
Sep 2013	ZAUS	Future	22,355	8.8742	8.8607	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	8.9753	8.9624	0.0000	0.0000	0	0.00		
			<u>392,408</u>					<u>2,595.00</u>	<u>22,502,405.50</u>	<u>33 503 564.00</u>	<u>269 783 554 575.80</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	13.0407	16.7315	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	8.10 Put	180	19.9756	25.1684	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	48.5457	57.8964	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	74.2064	85.8848	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	108.0193	121.8870	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	150.5559	166.3085	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	175.1533	191.6958	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	151.0113	153.8073	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	236.3113	253.6073	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	134.5558	137.5611	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	119.8647	122.9887	0.0000	0.0000	1,500	168,300.00		
Mar 2013	ZAUS	8.90 Call	1,000	106.7798	109.9474	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	84.8226	87.9090	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	420.1226	437.7090	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	67.5636	70.4215	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	49.4786	51.8970	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	44.7704	47.0325	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	43.0389	45.2388	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	40.5918	42.6998	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	36.1887	38.1162	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	33.5790	35.3905	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	30.6390	32.3110	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	25.4607	26.9605	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	13.1379	14.0718	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	9.8851	10.6210	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.1100	6.6209	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.0341	4.4269	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	304.9331	323.4630	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	698.4079	717.2718	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	147.2683	151.7289	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	107.0366	110.7598	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	92.0922	95.4660	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	353.1511	370.7433	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	150.1472	153.7820	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	395.3105	409.3373	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	544.4621	559.4231	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	328.5460	331.1065	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	234.1595	236.4594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1421.5039	1412.5633	0.0000	0.0000	0	0.00		
			<u>129,206</u>					<u>1,500.00</u>	<u>168,300.00</u>	<u>4 150 195.00</u>	<u>1 773 837 681.40</u>
	<b>Total</b>		<b>521,614</b>					<b>4,095.00</b>	<b>22,670,705.50</b>	<b>37 653 759.00</b>	<b>271 557 392 257.20</b>

<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>
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Grand Total		857,528					104,217.00	24 058 616.60	51,194,266	395,957,577,403.94
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