



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.0888	0.0680	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	0.0473	0.0360	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	0.0597	0.0769	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	0.0933	0.0074	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	0.0531	0.0459	0.0000	0.0000	67,300	3,530,850.00		
			<u>67,300</u>					<u>67,300.00</u>	<u>3,530,850.00</u>	<u>67 300.00</u>	<u>3 530 850.00</u>
		Total	67,300					67,300.00	3,530,850.00	67 300.00	3 530 850.00
Future											
Jan 2013	DANZ	Future	0	7.3201	7.2893	0.0000	0.0000	6,000	43,547,100.00		
			<u>0</u>					<u>6,000.00</u>	<u>43,547,100.00</u>	<u>179 000.00</u>	<u>1 269 409 400.00</u>
Option											
Jan 2013	DANZ	7.18 Put	6,000	8.0198	13.8193	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>102 000.00</u>	<u>4 962 998.94</u>
		Total	6,000					6,000.00	43,547,100.00	281 000.00	1 274 372 398.94

<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>
Option											
Jan 2013	DAUS	8.55 Put	20,000	3.0726	17.5791	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.62 Put	10,000	27.4787	0.0000	0.0000	0.0000	10,000	668,000.00		
Jan 2013	DAUS	8.00 Put	6,625	0.3212	0.5220	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	15.3856	9.9737	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	2.5548	4.3620	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	64.3086	48.5173	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	8.1011	11.8850	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	117.8781	95.9302	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	16.6708	22.5777	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	178.8570	151.4268	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	525.3179	596.0613	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	151.9820	136.6609	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	566.2191	635.8624	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	187.2218	170.0128	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	602.7193	671.9358	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	213.1494	194.9858	0.0000	0.0000	0	0.00		
			<u>100,140</u>					<u>10,000.00</u>	<u>668,000.00</u>	<u>20 000.00</u>	<u>1 504 999.76</u>
	Total		100,140					10,000.00	668,000.00	20 000.00	1 504 999.76
Future											
Mar 2013	ZAAD	Future	11,142	9.2398	9.1576	9.2335	9.2015	4,850	44,729,700.00		
Jun 2013	ZAAD	Future	10,138	9.2880	9.2037	9.2810	9.2565	4,500	41,720,325.00		
Sep 2013	ZAAD	Future	5,100	9.3376	9.2534	9.3260	9.3045	4,500	41,942,250.00		
Dec 2013	ZAAD	Future	400	9.3832	9.2982	0.0000	0.0000	0	0.00		
			<u>26,780</u>					<u>13,850.00</u>	<u>128,392,275.00</u>	<u>1 642 117.00</u>	<u>11 576 543 232.60</u>
	Total		26,780					13,850.00	128,392,275.00	1 642 317.00	11 576 609 356.60
Future											
Mar 2013	ZACA	Future	25	8.9459	8.8110	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0325	8.8950	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>
	Total		50					0.00	0.00	21 506.00	153 819 966.70
Future											
Mar 2013	ZAEU	Future	33,239	11.7428	11.4826	11.7555	11.6050	2,355	27,466,742.00		
Jun 2013	ZAEU	Future	32,065	11.8882	11.6240	11.9000	11.8783	95	1,126,425.50		
Sep 2013	ZAEU	Future	18,520	12.0433	11.7766	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.1884	11.9201	0.0000	0.0000	0	0.00		
			<u>84,259</u>					<u>2,450.00</u>	<u>28,593,167.50</u>	<u>2 820 669.00</u>	<u>31 053 531 364.70</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	19.5952	44.8386	0.0000	0.0000	0	0.00		

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Mar 2013	ZAEU	12.64 Call	27,600	28.8777	15.7376	0.0000	0.0000	0	0.00		
			28,850					0.00	0.00	622 368.00	158 165 775.40
		Total	113,109					2,450.00	28,593,167.50	3 443 037.00	31 211 697 140.10
Future											
Mar 2013	ZAFR	Future	50	9.6404	9.4846	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7668	9.6085	0.0000	0.0000	1,000	9,683,500.00		
			100					1,000.00	9,683,500.00	365 186.00	3 141 402 347.50
		Total	100					1,000.00	9,683,500.00	365 186.00	3 141 402 347.50
Future											
Mar 2013	ZAGB	Future	8,427	14.1748	13.9935	14.2000	14.1100	695	9,848,614.00		
Jun 2013	ZAGB	Future	3,821	14.3356	14.1509	0.0000	0.0000	25	355,000.00		
			12,248					720.00	10,203,614.00	2 407 866.00	29 950 258 730.40
Option											
Mar 2013	ZAGB	13.70 Put	200	68.6881	131.9583	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	399.3985	304.5676	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	10.1572	12.6702	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	36.6952	55.6696	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	633.5953	775.2424	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	278.4131	241.2479	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	178.3899	154.7310	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	14,646					720.00	10,203,614.00	2 799 237.00	30 077 103 415.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0985	0.0988	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0998	0.1000	0.0000	0.0000	0	0.00		
			37,679					0.00	0.00	355 617.00	3 671 646 099.30
		Total	37,679					0.00	0.00	355 617.00	3 671 646 099.30
Future											
Mar 2013	ZAUM	Future	1,300	8.7994	8.7013	8.7465	8.7435	21	18,366,150.00		
Jun 2013	ZAUM	Future	10	8.9026	8.8023	0.0000	0.0000	0	0.00		
			1,310					21.00	18,366,150.00	28 965.00	23 259 254 250.00
Option											
Mar 2013	ZAUM	9.02 Call	97	10150.3928	8119.2111	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,407					21.00	18,366,150.00	30 118.00	23 290 995 461.88
Future											
Mar 2013	ZAUS	Future	303,492	8.7994	8.7013	8.8100	8.7400	31,697	277,155,969.00		
Jun 2013	ZAUS	Future	58,535	8.9026	8.8023	8.8998	8.8600	1,639	14,522,594.20		

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Sep 2013	ZAUS	Future	22,355	9.0122	8.9108	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.1143	9.0124	0.0000	0.0000	0	0.00		
			<u>389,924</u>					<u>33,336.00</u>	<u>291,678,563.20</u>	<u>33 557 567.00</u>	<u>270 255 264 982.60</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	6.3508	9.4954	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	9.9363	14.8581	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	23.3806	36.4385	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	36.9194	58.1899	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	58.5871	87.9388	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	88.1832	126.5389	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	106.2471	149.2917	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	198.6444	155.8324	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	149.2444	204.5324	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	173.6175	138.1400	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	153.8317	122.4027	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	136.1846	108.4460	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	106.6030	85.1869	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	307.2030	383.8869	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	83.4767	67.0919	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	58.1392	47.9965	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	52.0520	43.1972	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	49.8282	41.4404	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	46.6999	38.9642	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	41.1180	34.5318	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	37.8412	31.9195	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	34.1807	28.9919	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	28.0860	23.9526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	13.5728	11.8844	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	9.8757	8.7961	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.1103	5.3074	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.7852	3.2608	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	227.9682	277.4789	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	586.1490	663.4109	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	167.6742	147.6573	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	120.1006	106.6081	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	102.7170	91.3991	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	276.7094	324.3812	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	162.4266	149.3019	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	315.5207	362.8290	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	452.1854	508.9288	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	351.9356	326.0216	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	247.6140	230.8771	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1516.5278	1438.5467	0.0000	0.0000	0	0.00		

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		129,206					0.00	0.00	4 150 195.00	1 773 837 681.40
	Total	519,130					33,336.00	291,678,563.20	37 707 762.00	272 029 102 664.00

Grand Total	959,341						134,677.00	534 663 219.70	51,376,563	396,764,079,288.34
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