



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.0860	0.0888	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	0.0456	0.0473	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	0.0495	0.0597	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	0.1137	0.0933	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	0.0518	0.0531	0.0000	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>
		Total	67,300					0.00	0.00	67 300.00	3 530 850.00
Option											
Jan 2013	DANZ	7.18 Put	6,000	6.3079	8.0198	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>
		Total	6,000					0.00	0.00	6 000.00	331 999.80
Option											
Jan 2013	DAUS	8.55 Put	20,000	0.9763	3.0726	0.0000	0.0000	0	0.00		

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Jan 2013	DAUS	8.62 Put	10,000	25.9921	27.4787	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.2167	0.3212	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	12.8631	15.3856	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	2.2455	2.5548	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	61.0538	64.3086	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	6.9607	8.1011	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	114.6979	117.8781	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	15.7338	16.6708	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	176.1311	178.8570	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	531.2478	525.3179	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	150.3481	151.9820	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	572.5747	566.2191	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	185.9852	187.2218	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	609.3072	602.7193	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	212.3028	213.1494	0.0000	0.0000	0	0.00		
			<u>100,140</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>1 504 999.76</u>
	Total		100,140					0.00	0.00	20 000.00	1 504 999.76
Future											
Mar 2013	ZAAD	Future	11,033	9.2339	9.2398	9.2400	9.2255	861	7,945,541.00		
Jun 2013	ZAAD	Future	9,713	9.2829	9.2880	9.2940	9.2840	425	3,947,700.00		
Sep 2013	ZAAD	Future	5,100	9.3337	9.3376	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.3815	9.3832	0.0000	0.0000	0	0.00		
			<u>26,246</u>					<u>1,286.00</u>	<u>11,893,241.00</u>	<u>1 643 403.00</u>	<u>11 588 436 473.60</u>
	Total		26,246					1,286.00	11,893,241.00	1 643 603.00	11 588 502 597.60
Future											
Mar 2013	ZACA	Future	25	8.9029	8.9459	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	8.9883	9.0325	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	33,234	11.7401	11.7428	11.7770	11.7375	318	3,734,531.50		
Jun 2013	ZAEU	Future	31,445	11.8858	11.8882	0.0000	0.0000	620	7,373,970.00		
Sep 2013	ZAEU	Future	18,520	12.0404	12.0433	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.1865	12.1884	0.0000	0.0000	0	0.00		
			<u>83,634</u>					<u>938.00</u>	<u>11,108,501.50</u>	<u>2 821 607.00</u>	<u>31 064 639 866.20</u>
	Total		83,634					938.00	11,108,501.50	2 821 607.00	31 064 639 866.20
Option											
Mar 2013	ZAEU	11.00 Put	1,250	18.9000	19.5952	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	32.1904	28.8777	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>
	Total		112,484					938.00	11,108,501.50	3 443 975.00	31 222 805 641.60

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Future											
Mar 2013	ZAFR	Future	50	9.5822	9.6404	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7074	9.7668	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>365 186.00</u>	<u>3 141 402 347.50</u>
		Total	100					0.00	0.00	365 186.00	3 141 402 347.50
Future											
Mar 2013	ZAGB	Future	8,626	14.1053	14.1748	14.1448	14.0910	288	4,074,383.00		
Jun 2013	ZAGB	Future	3,821	14.2656	14.3356	0.0000	0.0000	0	0.00		
			<u>12,447</u>					<u>288.00</u>	<u>4,074,383.00</u>	<u>2 408 154.00</u>	<u>29 954 333 113.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	80.1346	68.6881	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	350.4987	399.3985	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	9.8267	10.1572	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	38.8956	36.6952	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	682.5172	633.5953	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	260.4654	278.4131	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	167.3785	178.3899	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	14,845					288.00	4,074,383.00	2 799 525.00	30 081 177 798.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0986	0.0985	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0999	0.0998	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>0.00</u>	<u>0.00</u>	<u>355 617.00</u>	<u>3 671 646 099.30</u>
		Total	37,679					0.00	0.00	355 617.00	3 671 646 099.30
Future											
Mar 2013	ZAUM	Future	1,300	8.7917	8.7994	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	10	8.8951	8.9026	0.0000	0.0000	0	0.00		
			<u>1,310</u>					<u>0.00</u>	<u>0.00</u>	<u>28 965.00</u>	<u>23 259 254 250.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	9808.8799	10150.3928	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	1,407					0.00	0.00	30 118.00	23 290 995 461.88
Future											
Mar 2013	ZAUS	Future	304,419	8.7917	8.7994	8.8000	8.7597	14,582	128,154,926.50		
Jun 2013	ZAUS	Future	59,808	8.8951	8.9026	8.9100	8.8808	2,067	18,404,879.50		
Sep 2013	ZAUS	Future	22,355	9.0047	9.0122	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.1079	9.1143	0.0000	0.0000	0	0.00		
			<u>392,124</u>					<u>16,649.00</u>	<u>146,559,806.00</u>	<u>33 574 216.00</u>	<u>270 401 824 788.60</u>
Option											

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Mar 2013	ZAUS	8.00 Put	10,000	5.2131	6.3508	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	8.6588	9.9363	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	22.3256	23.3806	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	36.2861	36.9194	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	58.5905	58.5871	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	89.1734	88.1832	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	107.8434	106.2471	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	193.8957	198.6444	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	152.1957	149.2444	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	169.5815	173.6175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	149.9521	153.8317	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	132.4507	136.1846	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	103.1354	106.6030	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	311.4354	307.2030	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	80.2617	83.4767	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	55.2875	58.1392	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	49.2631	52.0520	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	47.0658	49.8282	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	43.9770	46.6999	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	38.4763	41.1180	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	35.2562	37.8412	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	31.6674	34.1807	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	25.7194	28.0860	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	11.7274	13.5728	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	8.2611	9.8757	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	4.8258	6.1103	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	2.6584	3.7852	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	232.4660	227.9682	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	591.7775	586.1490	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	165.8020	167.6742	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	118.1664	120.1006	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	100.7757	102.7170	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	281.8465	276.7094	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	161.2829	162.4266	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	315.3659	315.5207	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	452.4843	452.1854	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	347.2023	351.9356	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	243.7010	247.6140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1510.2042	1516.5278	0.0000	0.0000	0	0.00		
			<u>129,206</u>					<u>0.00</u>	<u>0.00</u>	<u>4 150 195.00</u>	<u>1 773 837 681.40</u>
	Total		521,330					16,649.00	146,559,806.00	37 724 411.00	272 175 662 470.00

<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>
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Grand Total

960,581

19,161.00

173 635 931.50

51,395,724

396,937,715,219.84