



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.1014	0.0860	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	0.0544	0.0456	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	0.0622	0.0495	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	0.1523	0.1137	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	0.0572	0.0518	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
Future											
Mar 2013	CACR	Future	70,400	0.0490	0.0438	0.0000	0.0000	70,400	3,659,160.00		
			<u>70,400</u>					<u>70,400.00</u>	<u>3,659,160.00</u>	<u>70 400.00</u>	<u>3 659 160.00</u>
		Total	70,400					70,400.00	3,659,160.00	70 400.00	3 659 160.00
Option											
Jan 2013	DANZ	7.18 Put	6,000	3.6969	6.3079	0.0000	0.0000	0	0.00		

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			6,000					0.00	0.00	6 000.00	331 999.80
	Total		6,000					0.00	0.00	6 000.00	331 999.80

Option

Jan 2013	DAUS	8.55 Put	20,000	0.1518	0.9763	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.62 Put	10,000	14.1450	25.9921	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	48.1197	0.0000	0.0000	0.0000	7,000	505,999.90		
Jan 2013	DAUS	8.00 Put	6,625	0.1060	0.2167	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	18.5885	12.8631	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.00 Put	6,245	1.6443	2.2455	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	76.6757	61.0538	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	5.0338	6.9607	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	134.3149	114.6979	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	13.2625	15.7338	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	197.6628	176.1311	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	493.7861	531.2478	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	162.6942	150.3481	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	535.0538	572.5747	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	199.3428	185.9852	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	571.6705	609.3072	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	226.3134	212.3028	0.0000	0.0000	0	0.00		
			107,140					7,000.00	505,999.90	20 000.00	1 504 999.76
	Total		107,140					7,000.00	505,999.90	20 000.00	1 504 999.76

Future

Mar 2013	ZAAD	Future	11,051	9.2864	9.2339	9.2963	9.2370	44	408,800.00		
Jun 2013	ZAAD	Future	9,713	9.3360	9.2829	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	5,100	9.3885	9.3337	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.4365	9.3815	0.0000	0.0000	0	0.00		
			26,264					44.00	408,800.00	1 643 447.00	11 588 845 273.60
	Total		26,264					44.00	408,800.00	1 643 647.00	11 588 911 397.60

Future

Mar 2013	ZACA	Future	25	8.9695	8.9029	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0564	8.9883	0.0000	0.0000	0	0.00		
			50					0.00	0.00	21 506.00	153 819 966.70
	Total		50					0.00	0.00	21 506.00	153 819 966.70

Future

Mar 2013	ZAEU	Future	32,527	11.8079	11.7401	11.8140	11.7442	2,619	30,881,240.80		
Jun 2013	ZAEU	Future	31,445	11.9545	11.8858	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	18,520	12.1109	12.0404	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.2581	12.1865	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			82,927					2,619.00	30,881,240.80	2 824 226.00	31 095 521 107.00
Option											
	Mar 2013	ZAEU	11.00 Put	1,250	15.6043	18.9000	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	39.0039	32.1904	0.0000	0.0000	0	0.00	
			28,850					0.00	0.00	622 368.00	158 165 775.40
			Total	111,777				2,619.00	30,881,240.80	3 446 594.00	31 253 686 882.40
Future											
	Mar 2013	ZAFR	Future	50	9.5291	9.5822	0.0000	0.0000	0	0.00	
	Jun 2013	ZAFR	Future	50	9.6534	9.7074	0.0000	0.0000	0	0.00	
			100					0.00	0.00	365 186.00	3 141 402 347.50
			Total	100				0.00	0.00	365 186.00	3 141 402 347.50
Future											
	Mar 2013	ZAGB	Future	8,626	14.1949	14.1053	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	Future	3,821	14.3561	14.2656	0.0000	0.0000	0	0.00	
			12,447					0.00	0.00	2 408 154.00	29 954 333 113.40
Option											
	Mar 2013	ZAGB	13.70 Put	200	67.6971	80.1346	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	418.9118	350.4987	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	9.6111	9.8267	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	34.8636	38.8956	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	625.1699	682.5172	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	289.1343	260.4654	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	185.4466	167.3785	0.0000	0.0000	0	0.00	
			2,398					0.00	0.00	391 371.00	126 844 685.05
			Total	14,845				0.00	0.00	2 799 525.00	30 081 177 798.45
Future											
	Mar 2013	ZAJY	Future	24,086	0.0997	0.0986	0.0000	0.0000	0	0.00	
	Jun 2013	ZAJY	Future	13,593	0.1010	0.0999	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	8.8503	8.7917	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	10	8.9542	8.8951	0.0000	0.0000	0	0.00	
			1,310					0.00	0.00	28 965.00	23 259 254 250.00
Option											
	Mar 2013	ZAUM	9.02 Call	97	11702.4760	9808.8799	0.0000	0.0000	0	0.00	
			97					0.00	0.00	1 153.00	31 741 211.88
			Total	1,407				0.00	0.00	30 118.00	23 290 995 461.88

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Future											
Mar 2013	ZAUS	Future	303,792	8.8503	8.7917	8.8566	8.8033	10,812	95,466,317.90		
Jun 2013	ZAUS	Future	60,120	8.9542	8.8951	8.9615	8.9118	642	5,740,468.60		
Sep 2013	ZAUS	Future	22,355	9.0648	9.0047	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	5,542	9.1683	9.1079	0.0000	0.0000	0	0.00		
			<u>391,809</u>					<u>11,454.00</u>	<u>101,206,786.50</u>	<u>33 585 670.00</u>	<u>270 503 031 575.10</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	3.5875	5.2131	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	6.1629	8.6588	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	16.8431	22.3256	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	26.7476	36.2861	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	45.1555	58.5905	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	71.3161	89.1734	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	1,600	87.6361	107.8434	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Call	800	227.4577	193.8957	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	127.1577	152.1957	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	200.7178	169.5815	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	176.2940	149.9521	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	156.4159	132.4507	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	122.8430	103.1354	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	272.5430	311.4354	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	96.3739	80.2617	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	67.1478	55.2875	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	59.6253	49.2631	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	57.0046	47.0658	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	53.3172	43.9770	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	46.7352	38.4763	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	42.8718	35.2562	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	38.5586	31.6674	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	31.3879	25.7194	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	14.4047	11.7274	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	10.0997	8.2611	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	5.8341	4.8258	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.4442	2.6584	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	207.6246	232.4660	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	297.1637	0.0000	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	550.7734	591.7775	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	181.7661	165.8020	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	129.3759	118.1664	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	110.3044	100.7757	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	94.4751	0.0000	0.0000	0.0000	5,000	442,550.00		
Sep 2013	ZAUS	8.75 Put	500	255.8243	281.8465	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	172.2264	161.2829	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	8.75 Put	750	289.5119	315.3659	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	421.7392	452.4843	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	366.2738	347.2023	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	257.1124	243.7010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1554.2752	1510.2042	0.0000	0.0000	0	0.00		
			<u>136,706</u>					<u>5,000.00</u>	<u>442,550.00</u>	<u>4 155 195.00</u>	<u>1 774 280 231.40</u>
		Total	528,515					16,454.00	101,649,336.50	37 740 865.00	272 277 311 806.50

Grand Total	1,044,477							96,517.00	137 104 537.20	51,492,241	397,074,819,757.04
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