



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.1033	0.1014	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	0.0552	0.0544	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	0.1336	0.0622	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	0.1861	0.1523	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	0.0539	0.0572	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	0.0456	0.0490	0.0000	0.0000	0	0.00		
			<u>70,400</u>					<u>0.00</u>	<u>0.00</u>	<u>70 400.00</u>	<u>3 659 160.00</u>
		Total	70,400					0.00	0.00	70 400.00	3 659 160.00
Option											
Jan 2013	DANZ	7.18 Put	6,000	1.3805	3.6969	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	8.62 Put	10,000	8.8074	14.1450	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	37.0345	48.1197	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0678	0.1060	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	23.5292	18.5885	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	120.1613	0.0000	0.0000	0.0000	20,000	2,800,000.00		
Feb 2013	DAUS	8.00 Put	6,245	1.4435	1.6443	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	89.3579	76.6757	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	4.4442	5.0338	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	148.7799	134.3149	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	11.6362	13.2625	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	213.5980	197.6628	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	468.3705	493.7861	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	170.4016	162.6942	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	509.7925	535.0538	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	208.0915	199.3428	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	546.3517	571.6705	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	235.9535	226.3134	0.0000	0.0000	0	0.00		
			107,140					20,000.00	2,800,000.00	20 000.00	2 800 000.00
	Total		107,140					20,000.00	2,800,000.00	20 000.00	2 800 000.00

Future

Mar 2013	ZAAD	Future	11,049	9.3375	9.2864	9.3550	9.3355	3	28,045.50		
Jun 2013	ZAAD	Future	9,713	9.3880	9.3360	9.4300	9.4050	5	47,050.00		
Sep 2013	ZAAD	Future	5,100	9.4427	9.3885	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.4930	9.4365	0.0000	0.0000	0	0.00		
			26,262					8.00	75,095.50	1 643 455.00	11 588 920 369.10
	Total		26,262					8.00	75,095.50	1 643 655.00	11 588 986 493.10

Future

Mar 2013	ZACA	Future	25	9.0028	8.9695	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0908	9.0564	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	32,652	11.8078	11.8079	11.8980	11.8205	519	6,150,144.50		
Jun 2013	ZAEU	Future	31,460	11.9555	11.9545	12.0068	12.0068	15	180,102.00		
Sep 2013	ZAEU	Future	13,520	12.1146	12.1109	0.0000	0.0000	5,000	60,900,000.00		
Dec 2013	ZAEU	Future	435	12.2640	12.2581	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			78,067					5,534.00	67,230,246.50	2 829 760.00	31 162 751 353.50
Option											
	Mar 2013	ZAEU	11.00 Put	1,250	14.6131	15.6043	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	39.0364	39.0039	0.0000	0.0000	0	0.00	
			28,850					0.00	0.00	622 368.00	158 165 775.40
			Total	106,917				5,534.00	67,230,246.50	3 452 128.00	31 320 917 128.90
Future											
	Mar 2013	ZAFR	Future	50	9.5566	9.5291	0.0000	0.0000	0	0.00	
	Jun 2013	ZAFR	Future	50	9.6817	9.6534	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	14.2046	14.1949	14.3500	14.2861	505	7,214,800.00	
	Jun 2013	ZAGB	Future	3,821	14.3669	14.3561	0.0000	0.0000	0	0.00	
			12,447					505.00	7,214,800.00	2 408 659.00	29 961 547 913.40
Option											
	Mar 2013	ZAGB	13.70 Put	200	66.0250	67.6971	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	426.2525	418.9118	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	9.8893	9.6111	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	35.3564	34.8636	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	622.1883	625.1699	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	296.0850	289.1343	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	189.9995	185.4466	0.0000	0.0000	0	0.00	
			2,398					0.00	0.00	391 371.00	126 844 685.05
			Total	14,845				505.00	7,214,800.00	2 800 030.00	30 088 392 598.45
Future											
	Mar 2013	ZAJY	Future	24,086	0.1007	0.0997	0.0000	0.0000	0	0.00	
	Jun 2013	ZAJY	Future	13,593	0.1019	0.1010	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	8.8893	8.8503	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUM	Future	10	8.9942	8.9542	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	13096.6584	11702.4760	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

<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>
Future											
Mar 2013	ZAUS	Future	302,610	8.8893	8.8503	8.9470	8.8920	16,992	151,602,811.90		
Jun 2013	ZAUS	Future	59,896	8.9942	8.9542	9.0500	9.0345	977	8,797,201.00		
Sep 2013	ZAUS	Future	22,355	9.1066	9.0648	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	6,102	9.2121	9.1683	9.2600	9.2500	570	5,276,576.00		
			<u>390,963</u>					<u>18,539.00</u>	<u>165,676,588.90</u>	<u>33 604 209.00</u>	<u>270 668 708 164.00</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	3.1006	3.5875	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	5.3711	6.1629	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	14.8837	16.8431	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	23.7690	26.7476	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	38.6644	45.1555	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	62.1444	71.3161	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.65 Put	0	76.9743	87.6361	0.0000	0.0000	1,600	90,000.00		
Mar 2013	ZAUS	8.75 Call	0	252.6021	227.4577	0.0000	0.0000	800	228,000.00		
Mar 2013	ZAUS	8.75 Put	6,000	113.3021	127.1577	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	224.2007	200.7178	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	198.1006	176.2940	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	174.2705	156.4159	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	137.3922	122.8430	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	248.0922	272.5430	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	108.0744	96.3739	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	75.4422	67.1478	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	66.9950	59.6253	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	63.9011	57.0046	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	59.5448	53.3172	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	52.1366	46.7352	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	47.7866	42.8718	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	42.9266	38.5586	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	34.8445	31.3879	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	15.8879	14.4047	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	11.0422	10.0997	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.2690	5.8341	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.8325	3.4442	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	191.6707	207.6246	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	314.9247	297.1637	0.0000	0.0000	2,500	747,500.00		
Jun 2013	ZAUS	9.30 Put	300	523.1716	550.7734	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	192.7213	181.7661	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	136.7848	129.3759	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	116.4350	110.3044	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	99.6502	94.4751	0.0000	0.0000	5,000	400,000.00		
Sep 2013	ZAUS	8.75 Put	500	239.4308	255.8243	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	179.4546	172.2264	0.0000	0.0000	0	0.00		

<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>
Dec 2013	ZAUS	8.75 Put	750	272.6609	289.5119	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	401.0773	421.7392	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	380.9926	366.2738	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	267.2139	257.1124	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1595.4483	1554.2752	0.0000	0.0000	0	0.00		
			<u>134,306</u>					<u>9,900.00</u>	<u>1,465,500.00</u>	<u>4 165 095.00</u>	<u>1 775 745 731.40</u>
	Total		<u>525,269</u>					<u>28,439.00</u>	<u>167,142,088.90</u>	<u>37 769 304.00</u>	<u>272 444 453 895.40</u>

Grand Total	<u>1,036,369</u>	<u>54,486.00</u>	<u>244 462 230.90</u>	<u>51,546,727</u>	<u>397,319,281,987.94</u>
--------------------	-------------------------	-------------------------	------------------------------	--------------------------	----------------------------------
