



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.0917	0.1033	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	0.0484	0.0552	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	0.1095	0.1336	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	0.1952	0.1861	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	0.0496	0.0539	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	0.0418	0.0456	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	1.4688	1.3805	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
Future											
	Jan 2013	DAUS	Future	0	8.7799	8.8245	0.0000	0.0000	24,000	210,972,000.00	
				0							
								24,000.00	210,972,000.00	182 610.00	1 619 083 221.00
Option											
	Jan 2013	DAUS	8.62 Put	10,000	12.8935	8.8074	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.73 Put	7,000	48.2973	37.0345	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	8.00 Put	6,625	0.0808	0.0678	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.02 Call	6,625	15.8143	23.5292	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.85 Call	20,000	101.0302	120.1613	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.00 Put	6,245	1.8666	1.4435	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.02 Call	6,245	75.1643	89.3579	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.00 Put	7,500	5.3476	4.4442	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.02 Call	7,500	129.9488	148.7799	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.00 Put	7,500	12.7025	11.6362	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	7,500	193.6349	213.5980	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	497.1653	468.3705	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	160.4106	170.4016	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	539.3923	509.7925	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	197.0320	208.0915	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	576.5781	546.3517	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	224.1118	235.9535	0.0000	0.0000	0	0.00	
				107,140				0.00	0.00	779 265.00	51 912 496.97
		Total	107,140					24,000.00	210,972,000.00	961 875.00	1 670 995 717.97
Future											
	Mar 2013	ZAAD	Future	11,049	9.2798	9.3375	0.0000	0.0000	0	0.00	
	Jun 2013	ZAAD	Future	9,738	9.3307	9.3880	0.0000	0.0000	25	233,250.00	
	Sep 2013	ZAAD	Future	5,100	9.3847	9.4427	9.3640	9.3640	500	4,682,000.00	
	Dec 2013	ZAAD	Future	400	9.4349	9.4930	0.0000	0.0000	0	0.00	
				26,287							
		Total	26,287					525.00	4,915,250.00	1 644 180.00	11 593 835 619.10
Future											
	Mar 2013	ZACA	Future	25	8.9641	9.0028	0.0000	0.0000	0	0.00	
	Jun 2013	ZACA	Future	25	9.0516	9.0908	0.0000	0.0000	0	0.00	
				50							
		Total	50					0.00	0.00	21 506.00	153 819 966.70
Future											
	Mar 2013	ZAEU	Future	33,172	11.8038	11.8078	11.8276	11.7954	520	6,134,244.00	

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Jun 2013	ZAEU	Future	31,460	11.9500	11.9555	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	14,220	12.1050	12.1146	12.1030	12.1030	700	8,471,700.00		
Dec 2013	ZAEU	Future	435	12.2503	12.2640	0.0000	0.0000	0	0.00		
			<u>79,287</u>					<u>1,220.00</u>	<u>14,605,944.00</u>	<u>2 830 980.00</u>	<u>31 177 357 297.50</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	15.7109	14.6131	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	38.9119	39.0364	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	624.4078	0.0000	0.0000	0.0000	200	125,600.00		
Sep 2013	ZAEU	12.35 Call	200	444.4206	0.0000	0.0000	0.0000	200	83,400.00		
Sep 2013	ZAEU	12.85 Call	200	305.9473	0.0000	0.0000	0.0000	200	57,600.00		
			<u>29,450</u>					<u>600.00</u>	<u>266,600.00</u>	<u>622 968.00</u>	<u>158 432 375.40</u>
		Total	108,737					1,820.00	14,872,544.00	3 453 948.00	31 335 789 672.90
Future											
Mar 2013	ZAFR	Future	50	9.4697	9.5566	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.5926	9.6817	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	8,616	14.1180	14.2046	14.1432	14.1432	10	141,432.00		
Jun 2013	ZAGB	Future	3,821	14.2792	14.3669	0.0000	0.0000	0	0.00		
			<u>12,437</u>					<u>10.00</u>	<u>141,432.00</u>	<u>2 408 669.00</u>	<u>29 961 689 345.40</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	93.1956	66.0250	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	377.2772	426.2525	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	10.8349	9.8893	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	41.7615	35.3564	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	684.4284	622.1883	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	274.2648	296.0850	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	176.9002	189.9995	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	14,835					10.00	141,432.00	2 800 040.00	30 088 534 030.45
Future											
Mar 2013	ZAJY	Future	24,086	0.0990	0.1007	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1002	0.1019	0.0000	0.0000	25	253,000.00		
			<u>37,679</u>					<u>25.00</u>	<u>253,000.00</u>	<u>355 642.00</u>	<u>3 671 899 099.30</u>
		Total	37,679					25.00	253,000.00	355 642.00	3 671 899 099.30
Future											
Mar 2013	ZAUM	Future	1,315	8.8426	8.8893	8.8350	8.8350	15	13,252,500.00		
Jun 2013	ZAUM	Future	10	8.9469	8.9942	0.0000	0.0000	0	0.00		

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			1,325					15.00	13,252,500.00	28 980.00	23 272 506 750.00
Option											
	Mar 2013	ZAUM	9.02 Call	97	11275.3615	13096.6584	0.0000	0.0000	0	0.00	
				97					0.00	0.00	1 153.00
			Total	1,422					15.00	13,252,500.00	30 133.00
											23 304 247 961.88
Future											
	Mar 2013	ZAUS	Future	306,582	8.8426	8.8893	8.8670	8.8260	13,105	115,848,607.50	
	Jun 2013	ZAUS	Future	60,896	8.9469	8.9942	8.9727	8.9698	2,000	17,941,000.00	
	Sep 2013	ZAUS	Future	23,105	9.0573	9.1066	9.0540	9.0540	750	6,790,500.00	
	Dec 2013	ZAUS	Future	6,102	9.1608	9.2121	0.0000	0.0000	0	0.00	
				396,685					15,855.00	140,580,107.50	33 620 064.00
											270 809 288 271.50
Option											
	Mar 2013	ZAUS	8.00 Put	10,000	3.8040	3.1006	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.10 Put	180	6.5264	5.3711	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.30 Put	7,000	17.7548	14.8837	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.40 Put	3,000	28.1080	23.7690	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.50 Put	3,376	46.8981	38.6644	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.60 Put	6,500	73.4369	62.1444	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.75 Put	6,000	129.8298	113.3021	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.80 Call	1,500	195.8715	224.2007	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.85 Call	1,700	171.6324	198.1006	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	8.90 Call	1,000	151.8709	174.2705	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.00 Call	21,300	118.5253	137.3922	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.00 Put	1,000	275.9253	248.0922	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.10 Call	10,000	92.2916	108.0744	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.25 Call	5,000	63.4465	75.4422	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.30 Call	10,000	56.0579	66.9950	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.32 Call	2,000	53.5051	63.9011	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.35 Call	200	49.9150	59.5448	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.41 Call	2,000	43.5247	52.1366	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.45 Call	1,000	39.7839	47.7866	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.50 Call	6,000	35.6190	42.9266	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	9.60 Call	200	28.7257	34.8445	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.00 Call	21,000	12.7665	15.8879	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.20 Call	250	8.8320	11.0422	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.55 Call	250	4.9928	6.2690	0.0000	0.0000	0	0.00	
	Mar 2013	ZAUS	10.85 Call	250	2.7490	3.8325	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	8.75 Put	500	209.5662	191.6707	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.00 Call	2,500	292.7849	314.9247	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.30 Put	300	554.7176	523.1716	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.40 Call	300	178.7085	192.7213	0.0000	0.0000	0	0.00	
	Jun 2013	ZAUS	9.70 Call	300	127.0463	136.7848	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>
Jun 2013	ZAUS	9.85 Call	500	108.2672	116.4350	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	92.6782	99.6502	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	259.6022	239.4308	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	170.2986	179.4546	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	295.0390	272.6609	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	427.6746	401.0773	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	364.9506	380.9926	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	255.7697	267.2139	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1555.9459	1595.4483	0.0000	0.0000	0	0.00		
			<u>134,306</u>					<u>0.00</u>	<u>0.00</u>	<u>4 165 095.00</u>	<u>1 775 745 731.40</u>
	Total		530,991					15,855.00	140,580,107.50	37 785 159.00	272 585 034 002.90

Grand Total	1,043,941							42,250.00	384 986 833.50	51,588,977	397,704,268,821.44
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