



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.1157	0.1210	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	0.0617	0.0657	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	0.1198	0.1556	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	0.2532	0.2522	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	0.0592	0.0613	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	0.0493	0.0503	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
Future	Feb 2013 DAUS	Future	20,000	8.8987	8.9054	0.0000	0.0000	20,000	177,820,000.00		

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Feb 2014	DAUS	Future	2,500	9.3229	9.3321	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.3312	9.3403	0.0000	0.0000	0	0.00		
			<u>25,500</u>					<u>20,000.00</u>	<u>177,820,000.00</u>	<u>248 110.00</u>	<u>2 204 227 221.00</u>
Option											
Jan 2013	DAUS	8.62 Put	10,000	0.9530	2.2733	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.73 Put	7,000	10.3569	17.6711	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.00 Put	6,625	0.0053	0.0105	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	9.02 Call	6,625	20.2336	33.4776	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	140.2941	150.0912	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.88 Put	30,000	105.2816	0.0000	0.0000	0.0000	30,000	1,920,000.00		
Feb 2013	DAUS	8.00 Put	6,245	0.8530	0.8051	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.02 Call	6,245	98.2237	108.6145	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.00 Put	7,500	4.1112	2.9468	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.02 Call	7,500	160.8479	170.2080	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.00 Put	7,500	10.4592	8.1373	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	7,500	226.7243	239.7995	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	433.8764	439.6247	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	175.4616	187.9086	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	476.6528	482.5664	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	214.2431	227.1267	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	513.9110	519.8986	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	242.7104	255.8115	0.0000	0.0000	0	0.00		
			<u>137,140</u>					<u>30,000.00</u>	<u>1,920,000.00</u>	<u>809 265.00</u>	<u>53 832 496.97</u>
	Total		162,640					50,000.00	179,740,000.00	1 057 375.00	2 258 059 717.97
Future											
Mar 2013	ZAAD	Future	13,960	9.3580	9.3442	9.3665	9.3665	500	4,683,250.00		
Jun 2013	ZAAD	Future	10,086	9.4091	9.3960	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	5,100	9.4636	9.4504	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.5145	9.5014	0.0000	0.0000	0	0.00		
			<u>29,546</u>					<u>500.00</u>	<u>4,683,250.00</u>	<u>1 647 984.00</u>	<u>11 631 327 360.20</u>
	Total		29,546					500.00	4,683,250.00	1 648 184.00	11 631 393 484.20
Future											
Mar 2013	ZACA	Future	25	8.9934	8.9908	0.0000	0.0000	0	0.00		
Jun 2013	ZACA	Future	25	9.0806	9.0807	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	32,650	11.9003	11.9121	11.9130	11.9130	500	5,956,500.00		
Jun 2013	ZAEU	Future	31,825	12.0483	12.0634	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	14,220	12.2055	12.2206	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	435	12.3526	12.3678	0.0000	0.0000	0	0.00		
				79,130					500.00	5,956,500.00	2 834 963.00	31 225 023 691.60
Option												
	Mar 2013	ZAEU	11.00 Put	1,250	11.4815	9.5660	0.0000	0.0000	0	0.00		
	Mar 2013	ZAEU	12.64 Call	27,600	48.6137	52.4549	0.0000	0.0000	0	0.00		
	Sep 2013	ZAEU	12.25 Put	200	565.7199	565.1616	0.0000	0.0000	0	0.00		
	Sep 2013	ZAEU	12.35 Call	200	483.6841	497.5610	0.0000	0.0000	0	0.00		
	Sep 2013	ZAEU	12.85 Call	200	334.3808	345.0872	0.0000	0.0000	0	0.00		
				29,450					0.00	0.00	622 968.00	158 432 375.40
			Total	108,580					500.00	5,956,500.00	3 457 931.00	31 383 456 067.00
Future												
	Mar 2013	ZAFR	Future	50	9.5864	9.6075	0.0000	0.0000	0	0.00		
	Jun 2013	ZAFR	Future	50	9.7110	9.7357	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	8,605	14.1761	14.2177	14.2040	14.2040	3	42,612.00		
	Jun 2013	ZAGB	Future	3,821	14.3379	14.3842	0.0000	0.0000	0	0.00		
				12,426					3.00	42,612.00	2 409 438.00	29 972 625 802.40
Option												
	Mar 2013	ZAGB	13.70 Put	200	70.9350	69.7869	0.0000	0.0000	0	0.00		
	Mar 2013	ZAGB	13.90 Call	200	405.1638	442.3073	0.0000	0.0000	0	0.00		
	Jun 2013	ZAGB	12.00 Put	699	9.5062	8.5174	0.0000	0.0000	0	0.00		
	Jun 2013	ZAGB	13.00 Put	699	34.4479	32.9756	0.0000	0.0000	0	0.00		
	Jun 2013	ZAGB	14.65 Put	200	641.9935	621.0146	0.0000	0.0000	0	0.00		
	Jun 2013	ZAGB	14.80 Call	200	288.2118	311.3368	0.0000	0.0000	0	0.00		
	Jun 2013	ZAGB	15.30 Call	200	184.8745	201.9487	0.0000	0.0000	0	0.00		
				2,398					0.00	0.00	391 371.00	126 844 685.05
			Total	14,824					3.00	42,612.00	2 800 809.00	30 099 470 487.45
Future												
	Mar 2013	ZAJY	Future	24,086	0.0997	0.0995	0.0000	0.0000	0	0.00		
	Jun 2013	ZAJY	Future	13,593	0.1009	0.1007	0.0000	0.0000	0	0.00		
				37,679					0.00	0.00	355 642.00	3 671 899 099.30
			Total	37,679					0.00	0.00	355 642.00	3 671 899 099.30
Future												
	Mar 2013	ZAUM	Future	1,315	8.9360	8.9419	8.9550	8.9550	2	1,791,000.00		
	Jun 2013	ZAUM	Future	10	9.0415	9.0501	0.0000	0.0000	0	0.00		
				1,325					2.00	1,791,000.00	28 982.00	23 274 297 750.00
Option												

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Mar 2013	ZAUM	9.02 Call	97	14346.3544	15130.4800	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,422					2.00	1,791,000.00	30 135.00	23 306 038 961.88

Future

Mar 2013	ZAUS	Future	309,989	8.9360	8.9419	8.9625	8.9353	6,764	60,451,616.00		
Jun 2013	ZAUS	Future	60,818	9.0415	9.0501	9.0650	9.0543	321	2,908,100.50		
Sep 2013	ZAUS	Future	23,306	9.1536	9.1623	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	6,102	9.2584	9.2674	0.0000	0.0000	0	0.00		
			400,215					7,085.00	63,359,716.50	33 644 532.00	271 028 236 290.10

Option

Mar 2013	ZAUS	8.00 Put	10,000	2.8103	1.9579	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	4.6540	3.4823	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	12.1455	10.1967	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	19.0895	16.7578	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	3,376	30.9060	29.6360	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	6,500	49.9948	48.8984	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	93.0153	92.5407	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	247.6825	253.3711	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	218.6348	224.5944	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	191.9010	200.3367	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	150.6719	158.6301	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	214.6719	216.7301	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	117.7495	125.0610	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	81.0708	87.2610	0.0000	0.0000	500	43,500.00		
Mar 2013	ZAUS	9.30 Call	10,000	71.5974	77.4087	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	68.1340	73.9605	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	63.2598	69.0968	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	55.1150	60.3954	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	50.3476	55.2750	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,000	45.0379	49.5506	0.0000	0.0000	1,500	61,245.00		
Mar 2013	ZAUS	9.60 Call	200	36.2532	40.0205	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	16.2142	17.7752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	11.2694	12.2520	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.4382	6.8511	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	3.9015	3.7713	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	89.4838	86.1245	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	169.4787	172.0695	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	332.5210	345.0548	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	485.7555	490.0374	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	200.9800	213.4011	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	141.4494	152.4435	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	119.9424	130.0715	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	10.00 Call	5,000	102.3742	111.4396	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	218.4312	223.3657	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	558.5446	564.3397	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	346.7911	361.1717	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	230.3717	243.2941	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	183.9382	195.1686	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	258.3203	259.8475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	378.8702	383.6655	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	394.2464	407.2582	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	275.1628	286.3089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1634.9542	1642.5477	0.0000	0.0000	0	0.00		
			<u>135,906</u>					<u>2,000.00</u>	<u>104,745.00</u>	<u>4 168 695.00</u>	<u>1 776 180 076.40</u>
	Total		536,121					9,085.00	63,464,461.50	37 813 227.00	272 804 416 366.50

Grand Total	1,101,662	60,090.00	255 677 823.50	51,721,303	398,608,600,777.24
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