



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-January-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Mar 2013	CACE	Future	4,500	0.2156	0.1473	0.0000	0	0.00		
				<u>4,500</u>				<u>0.00</u>	<u>0.00</u>	5 354.00	598 997.60
			<b>Total</b>	<b>4,500</b>				<b>0.00</b>	<b>0.00</b>	5 354.00	598 997.60
<b>Future</b>											
	Mar 2013	CACI	Future	37,000	0.1168	0.0793	0.0000	0	0.00		
				<u>37,000</u>				<u>0.00</u>	<u>0.00</u>	39 100.00	3 708 000.00
			<b>Total</b>	<b>37,000</b>				<b>0.00</b>	<b>0.00</b>	39 100.00	3 708 000.00
<b>Future</b>											
	Mar 2013	CACN	Future	24,000	0.2273	0.1493	0.0000	0	0.00		
				<u>24,000</u>				<u>0.00</u>	<u>0.00</u>	24 000.00	10 149 600.00
			<b>Total</b>	<b>24,000</b>				<b>0.00</b>	<b>0.00</b>	24 000.00	10 149 600.00
<b>Future</b>											
	Mar 2013	CACO	Future	7,500	0.7868	0.5072	0.0000	0	0.00		
				<u>7,500</u>				<u>0.00</u>	<u>0.00</u>	13 500.00	4 499 550.00
			<b>Total</b>	<b>7,500</b>				<b>0.00</b>	<b>0.00</b>	13 500.00	4 499 550.00
<b>Future</b>											
	Mar 2013	CACQ	Future	67,300	0.0978	0.0725	0.0000	0	0.00		
				<u>67,300</u>				<u>0.00</u>	<u>0.00</u>	67 300.00	3 530 850.00
			<b>Total</b>	<b>67,300</b>				<b>0.00</b>	<b>0.00</b>	67 300.00	3 530 850.00
<b>Future</b>											
	Mar 2013	CACR	Future	70,400	0.0835	0.0581	0.0000	0	0.00		
				<u>70,400</u>				<u>0.00</u>	<u>0.00</u>	70 400.00	3 659 160.00
			<b>Total</b>	<b>70,400</b>				<b>0.00</b>	<b>0.00</b>	70 400.00	3 659 160.00
<b>Future</b>											
	Feb 2013	CACS	Future	40	1762.8835	3710.9529	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			40					0.00	0.00	40.00	1 140 000.00
		<b>Total</b>	<b>40</b>					<b>0.00</b>	<b>0.00</b>	40.00	1 140 000.00
<b>Future</b>											
	Feb 2013	CACT	Future	40	4516.2647	6212.1235	0.0000	0.0000	0	0.00	
				40				0.00	0.00	40.00	1 500 000.00
		<b>Total</b>	<b>40</b>					<b>0.00</b>	<b>0.00</b>	40.00	1 500 000.00
<b>Option</b>											
	Feb 2013	DAEU	12.04 Put	10,000	32.7221	92.5218	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Put	10,000	34.5314	96.5784	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	44.9484	122.6715	0.0000	0.0000	0	0.00	
				30,000				0.00	0.00	10 000.00	1 222 000.00
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	10 000.00	1 222 000.00
<b>Option</b>											
	Jan 2013	DANZ	7.45 Put	6,000	1.3391	30.4892	0.0000	0.0000	0	0.00	
				6,000				0.00	0.00	6 000.00	282 000.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	6 000.00	282 000.00
<b>Future</b>											
	Feb 2014	DAUS	Future	2,500	9.5681	9.4206	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5768	9.4288	0.0000	0.0000	0	0.00	
				5,500				0.00	0.00	328 110.00	2 915 189 221.00
<b>Option</b>											
	Jan 2013	DAUS	8.10 Put	6,625	0.0001	0.0035	0.0000	0.0000	0	0.00	
	Jan 2013	DAUS	9.35 Call	6,625	0.1644	0.4585	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.05 Put	10,000	49.9311	133.8895	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.85 Call	20,000	294.8729	185.2875	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.00 Call	20,000	177.7631	101.4608	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.10 Put	5,000	0.3366	0.8437	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	9.35 Call	5,000	62.5451	41.7778	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.10 Put	5,400	2.4559	3.8141	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	124.0753	91.9046	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.10 Put	5,800	7.0116	10.0954	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	187.9020	147.2039	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.10 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.35 Call	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.10 Put	7,500	20.5860	27.3485	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.35 Call	7,500	305.1028	254.7826	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	295.7021	375.2696	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	217.9694	187.5604	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.10 Put	7,500	28.3657	36.3512	0.0000	0.0000	0	0.00	

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Jul 2013	DAUS	9.35 Call	7,500	357.7040	304.2739	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	337.9766	417.6681	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	261.7052	228.1677	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	374.1985	454.4817	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	293.3250	257.7833	0.0000	0.0000	0	0.00		
			<u>155,050</u>					0.00	0.00	952 090.00	60 751 502.25
	<b>Total</b>		<b>160,550</b>					<b>0.00</b>	<b>0.00</b>	<b>1 280 200.00</b>	<b>2 975 940 723.25</b>
<b>Future</b>											
Mar 2013	ZAAD	Future	15,469	9.4920	9.3829	9.4840	9.3680	540	5,117,513.00		
Jun 2013	ZAAD	Future	9,734	9.5435	9.4354	9.3945	9.3945	1	9,394.50		
Sep 2013	ZAAD	Future	5,100	9.5997	9.4920	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.6526	9.5455	0.0000	0.0000	0	0.00		
			<u>30,703</u>					541.00	5,126,907.50	1 658 793.00	11 733 681 721.20
	<b>Total</b>		<b>30,703</b>					<b>541.00</b>	<b>5,126,907.50</b>	<b>1 658 993.00</b>	<b>11 733 747 845.20</b>
<b>Future</b>											
Jun 2013	ZACA	Future	50	9.1607	9.0242	0.0000	0.0000	0	0.00		
			<u>50</u>					0.00	0.00	21 556.00	154 275 004.20
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>21 556.00</b>	<b>154 275 004.20</b>
<b>Future</b>											
Mar 2013	ZAEU	Future	33,880	12.3415	12.1524	12.3500	12.1265	626	7,650,376.00		
Jun 2013	ZAEU	Future	32,812	12.4922	12.3029	12.4765	12.3060	504	6,287,474.00		
Sep 2013	ZAEU	Future	14,220	12.6512	12.4613	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.8004	12.6104	0.0000	0.0000	0	0.00		
			<u>81,347</u>					1,130.00	13,937,850.00	2 843 171.00	31 324 871 865.00
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	4.4814	7.0521	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	121.9307	86.1335	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	340.8798	426.3285	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	689.6546	591.8497	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	475.6619	407.8225	0.0000	0.0000	0	0.00		
			<u>29,450</u>					0.00	0.00	622 968.00	158 432 375.40
	<b>Total</b>		<b>110,797</b>					<b>1,130.00</b>	<b>13,937,850.00</b>	<b>3 466 139.00</b>	<b>31 483 304 240.40</b>
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.8812	9.7542	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	10.0080	9.8812	0.0000	0.0000	0	0.00		
			<u>100</u>					0.00	0.00	365 186.00	3 141 402 347.50
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>365 186.00</b>	<b>3 141 402 347.50</b>
<b>Future</b>											

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Mar 2013	ZAGB	Future	9,068	14.3990	14.2620	14.3170	14.3170	72	1,030,464.00		
Jun 2013	ZAGB	Future	5,364	14.5625	14.4261	14.5092	14.4465	1,550	22,345,980.00		
Dec 2013	ZAGB	Future	3	14.9046	14.7666	14.7199	14.7199	3	44,159.70		
			<u>14,435</u>					<u>1,625.00</u>	<u>23,420,603.70</u>	<u>2 417 126.00</u>	<u>30 082 887 888.10</u>
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	27.8686	45.2005	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	558.7283	453.0459	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	7.6926	9.1585	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	24.5449	31.1262	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	486.9597	583.8308	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	346.9239	313.9563	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	218.2922	200.6127	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>
	<b>Total</b>		<b>16,833</b>					<b>1,625.00</b>	<b>23,420,603.70</b>	<b>2 808 497.00</b>	<b>30 209 732 573.15</b>
<b>Future</b>											
Mar 2013	ZAJY	Future	24,086	0.1011	0.0992	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1023	0.1004	0.0000	0.0000	0	0.00		
			<u>37,679</u>					<u>0.00</u>	<u>0.00</u>	<u>355 692.00</u>	<u>3 672 405 849.30</u>
	<b>Total</b>		<b>37,679</b>					<b>0.00</b>	<b>0.00</b>	<b>355 692.00</b>	<b>3 672 405 849.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,510	9.1644	9.0199	9.1765	9.0755	11	10,041,000.00		
Jun 2013	ZAUM	Future	10	9.2723	9.1276	9.2905	9.1880	10	9,239,250.00		
			<u>1,520</u>					<u>21.00</u>	<u>19,280,250.00</u>	<u>29 212.00</u>	<u>23 483 110 540.00</u>
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	24995.9714	17487.6159	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>
	<b>Total</b>		<b>1,617</b>					<b>21.00</b>	<b>19,280,250.00</b>	<b>30 365.00</b>	<b>23 514 851 751.88</b>
<b>Future</b>											
Mar 2013	ZAUS	Future	306,078	9.1644	9.0199	9.1919	9.0000	28,319	256,805,078.10		
Jun 2013	ZAUS	Future	63,180	9.2723	9.1276	9.2750	9.1458	1,696	15,664,162.00		
Sep 2013	ZAUS	Future	25,306	9.3875	9.2422	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	9,507	9.4959	9.3498	9.4845	9.3350	2,345	21,992,137.00		
			<u>404,071</u>					<u>32,360.00</u>	<u>294,461,377.10</u>	<u>33 807 009.00</u>	<u>272 499 736 543.10</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	1.1156	1.7901	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	1.6184	2.5907	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	3.7146	7.4323	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	6.1712	12.1824	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	10.0635	19.5094	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	16.0886	32.0279	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.75 Put	6,000	32.7391	65.2781	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	36.2026	71.0662	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	406.3089	300.2988	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	41.9089	80.3988	0.0000	0.0000	100	6,900.00		
Mar 2013	ZAUS	8.85 Call	1,700	367.2737	267.6374	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	330.1943	237.2656	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	65.7943	117.3656	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	262.4338	183.5165	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	98.0338	163.6165	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	249.9597	174.8762	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	203.7998	143.8810	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	157.1230	0.0000	0.0000	0.0000	100	10,900.00		
Mar 2013	ZAUS	9.25 Call	5,000	138.4594	99.2484	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	121.8560	87.6494	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	115.7522	83.4019	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	107.1385	77.4211	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	91.7265	66.7497	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	82.6808	60.4978	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	72.6119	53.9276	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	56.0412	43.0813	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	22.6501	18.7974	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	14.9066	12.7697	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	7.6872	7.0010	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.7178	4.3944	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	49.9596	70.3022	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	94.8078	134.9096	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	450.9420	369.8919	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	178.6420	242.2919	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	330.3123	422.4202	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	266.2663	220.4113	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	182.5111	153.3271	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	152.6827	129.3001	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	128.5244	109.8273	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	145.4718	181.3561	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	411.2759	496.9274	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	428.8080	372.2849	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	278.6463	244.6601	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	219.6897	194.3514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	181.9887	223.6014	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	268.6995	329.0514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	465.9872	417.2993	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	318.6315	289.0246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1852.9968	1720.1569	0.0000	0.0000	0	0.00		

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		184,506					200.00	17,800.00	4 237 295.00	1 783 204 304.40
	<b>Total</b>	<b>588,577</b>					<b>32,560.00</b>	<b>294,479,177.10</b>	38 044 304.00	274 282 940 847.50

<b>Grand Total</b>	<b>1,193,686</b>						<b>35,877.00</b>	<b>356 244 788.30</b>	<b>52,238,320</b>	<b>401,333,684,461.12</b>
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