



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.1803	0.2156	0.0000	0.0000	0	0.00		
				<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	5 354.00	598 997.60
			Total	4,500					0.00	0.00	5 354.00	598 997.60
Future												
	Mar 2013	CACI	Future	37,000	0.0971	0.1168	0.0000	0.0000	0	0.00		
				<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	39 100.00	3 708 000.00
			Total	37,000					0.00	0.00	39 100.00	3 708 000.00
Future												
	Mar 2013	CACN	Future	24,000	0.1782	0.2273	0.0000	0.0000	0	0.00		
				<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	24 000.00	10 149 600.00
			Total	24,000					0.00	0.00	24 000.00	10 149 600.00
Future												
	Mar 2013	CACO	Future	7,500	0.6572	0.7868	0.0000	0.0000	0	0.00		
				<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	13 500.00	4 499 550.00
			Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future												
	Mar 2013	CACQ	Future	67,300	0.0835	0.0978	0.0000	0.0000	0	0.00		
				<u>67,300</u>					<u>0.00</u>	<u>0.00</u>	67 300.00	3 530 850.00
			Total	67,300					0.00	0.00	67 300.00	3 530 850.00
Future												
	Mar 2013	CACR	Future	70,400	0.0688	0.0835	0.0000	0.0000	0	0.00		
				<u>70,400</u>					<u>0.00</u>	<u>0.00</u>	70 400.00	3 659 160.00
			Total	70,400					0.00	0.00	70 400.00	3 659 160.00
Future												
	Feb 2013	CACS	Future	40	2660.2181	1762.8835	0.0000	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
		Total	40					0.00	0.00	40.00	1 140 000.00
Future											
Feb 2013	CACT	Future	40	4454.8392	4516.2647	0.0000	0.0000	0	0.00		
			40					0.00	0.00	40.00	1 500 000.00
		Total	40					0.00	0.00	40.00	1 500 000.00
Option											
Feb 2013	DAEU	12.04 Put	10,000	40.3341	32.7221	0.0000	0.0000	0	0.00		
Feb 2013	DAEU	12.05 Put	10,000	42.5780	34.5314	0.0000	0.0000	0	0.00		
Feb 2013	DAEU	12.10 Put	10,000	59.8667	44.9484	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	10 000.00	1 222 000.00
		Total	30,000					0.00	0.00	10 000.00	1 222 000.00
Future											
Feb 2014	DAUS	Future	2,500	9.4963	9.5681	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.5049	9.5768	0.0000	0.0000	0	0.00		
			5,500					0.00	0.00	328 110.00	2 915 189 221.00
Option											
Feb 2013	DAUS	9.05 Put	10,000	78.0601	49.9311	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	234.1402	294.8729	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	130.5664	177.7631	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.4294	0.3366	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	48.2072	62.5451	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	3.1484	2.4559	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	103.8376	124.0753	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	8.6712	7.0116	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	165.2928	187.9020	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	24.5412	20.5860	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	279.8752	305.1028	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	335.1873	295.7021	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	202.1384	217.9694	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	33.3949	28.3657	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	331.4962	357.7040	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	378.2666	337.9766	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	244.9295	261.7052	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	415.6949	374.1985	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	276.3060	293.3250	0.0000	0.0000	0	0.00		
			141,800					0.00	0.00	952 090.00	60 751 502.25
		Total	147,300					0.00	0.00	1 280 200.00	2 975 940 723.25

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2013	ZAAD	Future	15,970	9.4799	9.4920	9.5200	9.4985	502	4,768,290.00		
Jun 2013	ZAAD	Future	9,734	9.5326	9.5435	9.6090	9.5325	8	76,566.00		
Sep 2013	ZAAD	Future	5,100	9.5890	9.5997	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	400	9.6408	9.6526	0.0000	0.0000	0	0.00		
			<u>31,204</u>					<u>510.00</u>	<u>4,844,856.00</u>	<u>1 659 303.00</u>	<u>11 738 526 577.20</u>
		Total	31,204					510.00	4,844,856.00	1 659 503.00	11 738 592 701.20
Future											
Jun 2013	ZACA	Future	50	9.1299	9.1607	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>21 556.00</u>	<u>154 275 004.20</u>
		Total	50					0.00	0.00	21 556.00	154 275 004.20
Future											
Mar 2013	ZAEU	Future	33,603	12.2620	12.3415	12.3057	12.2400	857	10,530,865.60		
Jun 2013	ZAEU	Future	32,812	12.4144	12.4922	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	Future	14,220	12.5743	12.6512	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.7236	12.8004	0.0000	0.0000	0	0.00		
			<u>81,070</u>					<u>857.00</u>	<u>10,530,865.60</u>	<u>2 844 028.00</u>	<u>31 335 402 730.60</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	5.1549	4.4814	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	105.4677	121.9307	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	377.9727	340.8798	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	652.2497	689.6546	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	449.4960	475.6619	0.0000	0.0000	0	0.00		
			<u>29,450</u>					<u>0.00</u>	<u>0.00</u>	<u>622 968.00</u>	<u>158 432 375.40</u>
		Total	110,520					857.00	10,530,865.60	3 466 996.00	31 493 835 106.00
Future											
Mar 2013	ZAFR	Future	50	9.8690	9.8812	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.9979	10.0080	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	8,318	14.3259	14.3990	14.3260	14.3260	750	10,763,000.00		
Jun 2013	ZAGB	Future	5,339	14.4912	14.5625	0.0000	0.0000	25	363,062.50		
Dec 2013	ZAGB	Future	3	14.8330	14.9046	0.0000	0.0000	0	0.00		
			<u>13,660</u>					<u>775.00</u>	<u>11,126,062.50</u>	<u>2 417 901.00</u>	<u>30 094 013 950.60</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	33.7303	27.8686	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	497.0349	558.7283	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	8.5865	7.6926	0.0000	0.0000	0	0.00		

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Jun 2013	ZAGB	13.00 Put	699	26.8962	24.5449	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	538.8609	486.9597	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	330.6860	346.9239	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	209.2713	218.2922	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		Total	16,058					775.00	11,126,062.50	2 809 272.00	30 220 858 635.65
Future											
Mar 2013	ZAJY	Future	24,086	0.1003	0.1011	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.1016	0.1023	0.0000	0.0000	0	0.00		
			37,679					0.00	0.00	355 692.00	3 672 405 849.30
		Total	37,679					0.00	0.00	355 692.00	3 672 405 849.30
Future											
Mar 2013	ZAUM	Future	1,540	9.0919	9.1644	0.0000	0.0000	30	27,591,000.00		
Jun 2013	ZAUM	Future	10	9.2006	9.2723	0.0000	0.0000	0	0.00		
			1,550					30.00	27,591,000.00	29 242.00	23 510 701 540.00
Option											
Mar 2013	ZAUM	9.02 Call	97	20786.4630	24995.9714	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
		Total	1,647					30.00	27,591,000.00	30 395.00	23 542 442 751.88
Future											
Mar 2013	ZAUS	Future	303,738	9.0919	9.1644	9.1647	9.0886	28,527	260,679,336.90		
Jun 2013	ZAUS	Future	64,649	9.2006	9.2723	9.2730	9.2125	4,067	37,544,070.60		
Sep 2013	ZAUS	Future	25,306	9.3157	9.3875	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	9,507	9.4234	9.4959	0.0000	0.0000	0	0.00		
			403,200					32,594.00	298,223,407.50	33 839 603.00	272 797 959 950.60
Option											
Mar 2013	ZAUS	8.00 Put	10,000	1.4710	1.1156	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	2.1414	1.6184	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	5.2811	3.7146	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	8.7163	6.1712	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	14.0903	10.0635	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	22.2813	16.0886	0.0000	0.0000	5,000	182,500.00		
Mar 2013	ZAUS	8.75 Put	6,000	46.0379	32.7391	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	50.5539	36.2026	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	349.8200	406.3089	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	57.9200	41.9089	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	313.7484	367.2737	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	279.8508	330.1943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	87.9508	65.7943	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	218.9235	262.4338	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.00 Put	1,000	127.0235	98.0338	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	207.8646	249.9597	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	167.4044	203.7998	0.0000	0.0000	10,000	1,966,000.00		
Mar 2013	ZAUS	9.20 Call	100	129.8190	157.1230	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	114.0985	138.4594	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	100.1969	121.8560	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	95.1066	115.7522	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	87.9393	107.1385	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	75.1690	91.7265	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	67.7035	82.6808	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	59.4198	72.6119	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	46.2370	56.0412	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	18.9034	22.6501	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	12.4449	14.9066	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	6.4857	7.6872	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	4.0151	4.7178	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	60.7875	49.9596	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	113.2156	94.8078	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	410.8743	450.9420	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	210.2743	178.6420	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	375.3060	330.3123	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	242.6929	266.2663	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	166.6013	182.5111	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	139.4956	152.6827	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	117.5433	128.5244	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	166.0931	145.4718	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	455.0219	411.2759	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	402.3864	428.8080	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	262.1275	278.6463	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	207.0814	219.6897	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	204.8313	181.9887	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	300.0386	268.6995	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	442.6424	465.9872	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	303.7900	318.6315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1790.2179	1852.9968	0.0000	0.0000	0	0.00		
			<u>184,506</u>					<u>15,000.00</u>	<u>2,148,500.00</u>	<u>4 252 295.00</u>	<u>1 785 352 804.40</u>
Total			587,706					47,594.00	300,371,907.50	38 091 898.00	274 583 312 755.00
Grand Total			1,173,044					49,766.00	354 464 691.60	52,288,086	401,688,149,152.72