



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-February-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	0.1176	0.0960	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>
		<b>Total</b>	<b>4,500</b>					<b>0.00</b>	<b>0.00</b>	<b>5 354.00</b>	<b>598 997.60</b>
<b>Future</b>	Mar 2013 CACI	Future	37,000	0.0577	0.0472	0.0000	0.0000	0	0.00		
			<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	<u>39 987.00</u>	<u>3 770 356.10</u>
		<b>Total</b>	<b>37,000</b>					<b>0.00</b>	<b>0.00</b>	<b>39 987.00</b>	<b>3 770 356.10</b>
<b>Future</b>	Mar 2013 CACN	Future	24,000	0.0175	0.0077	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>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>24 000.00</b>	<b>10 149 600.00</b>
<b>Future</b>	Mar 2013 CACO	Future	7,500	0.3334	0.2509	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>
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	<b>13 500.00</b>	<b>4 499 550.00</b>
<b>Future</b>	Mar 2013 CACQ	Future	67,300	0.0692	0.0541	0.0000	0.0000	0	0.00		
			<u>67,300</u>					<u>0.00</u>	<u>0.00</u>	<u>78 460.00</u>	<u>4 272 990.00</u>
		<b>Total</b>	<b>67,300</b>					<b>0.00</b>	<b>0.00</b>	<b>78 460.00</b>	<b>4 272 990.00</b>
<b>Future</b>	Mar 2013 CACR	Future	70,400	0.0498	0.0399	0.0000	0.0000	0	0.00		
			<u>70,400</u>					<u>0.00</u>	<u>0.00</u>	<u>71 737.00</u>	<u>3 731 358.00</u>
		<b>Total</b>	<b>70,400</b>					<b>0.00</b>	<b>0.00</b>	<b>71 737.00</b>	<b>3 731 358.00</b>
<b>Future</b>	Feb 2013 CACS	Future	40	3130.8911	5091.6729	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
		<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	4291.5736	7221.8473	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>Future</b>											
	Feb 2013	CACU	Future	88,000	0.0198	0.0163	0.0000	0.0000	0	0.00	
				88,000				0.00	0.00	88 000.00	1 048 080 000.00
		<b>Total</b>	<b>88,000</b>					<b>0.00</b>	<b>0.00</b>	88 000.00	1 048 080 000.00
<b>Future</b>											
	Jun 2013	CACV	Future	5,000	0.0905	0.0803	0.0000	0.0000	0	0.00	
				5,000				0.00	0.00	0.00	0.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
	Feb 2013	CACW	Future	34,000	0.0379	0.0353	0.0000	0.0000	0	0.00	
				34,000				0.00	0.00	34 000.00	3 400.00
		<b>Total</b>	<b>34,000</b>					<b>0.00</b>	<b>0.00</b>	34 000.00	3 400.00
<b>Option</b>											
	Feb 2013	DAAD	9.19 Call	4,000	48.4252	0.0000	0.0000	4,000	239,000.00		
				4,000				4,000.00	239,000.00	4 000.00	239 000.00
		<b>Total</b>	<b>4,000</b>					<b>4,000.00</b>	<b>239,000.00</b>	4 000.00	239 000.00
<b>Future</b>											
	Feb 2013	DAEU	Future	30,000	12.0725	11.9747	0.0000	0.0000	0	0.00	
				30,000				0.00	0.00	33 500.00	401 057 950.00
<b>Option</b>											
	Feb 2013	DAEU	12.04 Put	10,000	20.2245	90.8347	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Call	15,000	45.8420	23.0649	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.05 Put	10,000	23.3420	98.3649	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Call	15,000	24.1167	13.6917	0.0000	0.0000	0	0.00	
	Feb 2013	DAEU	12.10 Put	10,000	51.6167	138.9917	0.0000	0.0000	0	0.00	
				60,000				0.00	0.00	79 000.00	6 639 499.10
		<b>Total</b>	<b>90,000</b>					<b>0.00</b>	<b>0.00</b>	112 500.00	407 697 449.10
<b>Option</b>											
	Feb 2013	DAFR	9.81 Put	5,000	68.8661	119.3085	0.0000	0.0000	0	0.00	
	Feb 2013	DAFR	9.91 Put	5,000	137.8071	196.1999	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			10,000					0.00	0.00	5 000.00	544 000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>544 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	2,500	9.3785	9.3024	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.3871	9.3112	0.0000	0.0000	0	0.00		
			5,500					0.00	0.00	328 110.00	2 915 189 221.00
<b>Option</b>											
Feb 2013	DAUS	8.95 Put	15,000	71.8061	125.3585	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	119.8049	78.0867	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	42.2323	29.2126	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.3137	0.5602	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	14.9571	12.2670	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	2.3710	3.7101	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	55.9274	47.3334	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	7.8219	10.9483	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	108.7473	95.9844	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	25.0286	30.6845	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	216.2966	198.2128	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	382.8357	432.2609	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	157.7293	146.8450	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	33.4261	41.3999	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	266.0526	246.4381	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	425.0240	473.7680	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	196.8804	184.2276	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	462.4143	510.4802	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	225.7118	211.8983	0.0000	0.0000	0	0.00		
			146,800					0.00	0.00	1 022 090.00	61 996 507.75
		<b>Total</b>	<b>152,300</b>					<b>0.00</b>	<b>0.00</b>	<b>1 350 200.00</b>	<b>2 977 185 728.75</b>
<b>Future</b>											
Mar 2013	ZAAD	Future	13,310	9.2236	9.2175	9.2005	9.1702	1,320	12,136,423.90		
Jun 2013	ZAAD	Future	10,430	9.2738	9.2679	9.2745	9.2100	525	4,867,500.00		
Sep 2013	ZAAD	Future	5,100	9.3299	9.3206	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	610	9.3803	9.3702	9.3195	9.3195	60	559,170.00		
			29,450					1,905.00	17,563,093.90	1 676 613.00	11 900 135 797.80
<b>Option</b>											
Sep 2013	ZAAD	8.80 Put	201	97.9855	0.0000	0.0000	0.0000	201	23,115.00		
Sep 2013	ZAAD	9.30 Call	201	317.4170	0.0000	0.0000	0.0000	201	64,722.00		
			402					402.00	87,837.00	602.00	153 961.00
		<b>Total</b>	<b>29,852</b>					<b>2,307.00</b>	<b>17,650,930.90</b>	<b>1 677 215.00</b>	<b>11 900 289 758.80</b>

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<b>Future</b>											
Jun 2013	ZACA	Future	50	9.0747	8.9952	0.0000	0.0000	0	0.00		
			50					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>	21 556.00	154 275 004.20
<b>Future</b>											
Mar 2013	ZAEU	Future	33,226	12.1372	12.0404	12.1360	12.0451	1,023	12,403,037.30		
Jun 2013	ZAEU	Future	32,787	12.2885	12.1908	12.2925	12.2136	525	6,451,590.00		
Sep 2013	ZAEU	Future	14,970	12.4484	12.3484	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.5965	12.4956	0.0000	0.0000	0	0.00		
			81,418					1,548.00	18,854,627.30	2 866 806.00	31 614 447 618.90
<b>Option</b>											
Mar 2013	ZAEU	11.00 Put	1,250	4.4601	6.3901	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	58.5103	47.2195	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	414.3738	470.0093	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	566.3074	525.1686	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	383.9003	356.3978	0.0000	0.0000	0	0.00		
			29,450					0.00	0.00	622 968.00	158 432 375.40
		<b>Total</b>	<b>110,868</b>					<b>1,548.00</b>	<b>18,854,627.30</b>	3 489 774.00	31 772 879 994.30
<b>Future</b>											
Mar 2013	ZAFR	Future	50	9.8492	9.7861	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.9775	9.9141	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 186.00	3 191 099 847.50
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	370 186.00	3 191 099 847.50
<b>Future</b>											
Mar 2013	ZAGB	Future	9,654	14.0407	13.9754	14.0465	13.8960	5,883	82,252,538.00		
Jun 2013	ZAGB	Future	4,492	14.2025	14.1366	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	500	14.3757	14.3081	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	3	14.5372	14.4692	0.0000	0.0000	0	0.00		
			14,649					5,883.00	82,252,538.00	2 432 992.00	30 307 075 328.40
<b>Option</b>											
Mar 2013	ZAGB	13.70 Put	200	67.5296	98.8809	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	273.4950	252.3796	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	8.3353	10.4910	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	39.0339	50.9292	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	701.1295	766.3045	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	218.0665	218.4864	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	131.8441	134.3888	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
		<b>Total</b>	<b>17,047</b>					<b>5,883.00</b>	<b>82,252,538.00</b>	2 824 363.00	30 433 920 013.45

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<b>Future</b>											
Mar 2013	ZAJY	Future	24,061	0.0960	0.0954	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0972	0.0967	0.0000	0.0000	0	0.00		
			<u>37,654</u>					<u>0.00</u>	<u>0.00</u>	<u>355 742.00</u>	<u>3 672 895 349.30</u>
		<b>Total</b>	<b>37,654</b>					<b>0.00</b>	<b>0.00</b>	<b>355 742.00</b>	<b>3 672 895 349.30</b>
<b>Future</b>											
Mar 2013	ZAUM	Future	1,546	8.9724	8.9006	8.9740	8.9735	10	8,973,750.00		
Jun 2013	ZAUM	Future	10	9.0796	9.0071	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.1937	9.1198	0.0000	0.0000	0	0.00		
			<u>1,558</u>					<u>10.00</u>	<u>8,973,750.00</u>	<u>29 332.00</u>	<u>23 591 830 050.00</u>
<b>Option</b>											
Mar 2013	ZAUM	9.02 Call	97	12287.5682	10096.8032	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>1,655</b>					<b>10.00</b>	<b>8,973,750.00</b>	<b>30 485.00</b>	<b>23 623 571 261.88</b>
<b>Future</b>											
Mar 2013	ZAUS	Future	311,081	8.9724	8.9006	8.9900	8.8826	17,516	156,610,525.30		
Jun 2013	ZAUS	Future	71,487	9.0796	9.0071	9.0905	8.9963	2,485	22,458,845.50		
Sep 2013	ZAUS	Future	26,306	9.1937	9.1198	9.1611	9.1611	150	1,374,165.00		
Dec 2013	ZAUS	Future	11,667	9.2995	9.2253	0.0000	0.0000	0	0.00		
			<u>420,541</u>					<u>20,151.00</u>	<u>180,443,535.80</u>	<u>33 980 773.00</u>	<u>274 074 091 574.40</u>
<b>Option</b>											
Mar 2013	ZAUS	8.00 Put	10,000	0.8625	1.3867	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	1.4667	2.4479	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	4.4354	7.3369	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	7.5961	12.4041	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	12.8401	21.9097	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	24.2300	38.7148	0.0000	0.0000	1,000	35,000.00		
Mar 2013	ZAUS	8.75 Put	6,000	54.7157	79.9804	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	60.2928	87.1755	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	241.8115	199.3696	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	69.4115	98.7696	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	209.1028	170.8718	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	179.1205	145.1302	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	106.7205	144.5302	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	130.6335	107.3514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	158.2335	206.7514	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	122.8757	100.9680	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	95.8530	78.8362	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	69.9163	57.7067	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	59.6549	49.3639	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	50.8976	42.2451	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.32 Call	2,000	47.7693	39.7012	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	43.4414	36.1787	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	36.0411	30.5367	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	32.1254	27.3324	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	27.8921	23.8558	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	21.2121	18.3347	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	7.6602	6.8261	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	4.7186	4.3175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	2.2304	2.1348	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	1.0340	0.8733	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	67.1041	83.2897	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	134.3322	163.9669	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	322.9953	291.6874	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	243.3953	284.5874	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	430.6329	484.4359	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	182.7820	166.8276	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	122.6130	112.9178	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	101.6950	94.0213	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	85.0303	78.9248	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	183.2145	214.9587	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	505.6621	556.0595	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	333.3013	310.9440	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	213.1648	200.1129	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	166.8557	157.0079	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	65.8726	73.4227	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	227.2475	252.6090	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	336.8329	375.3491	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	546.2023	515.6634	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	380.4538	360.0715	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	258.5425	245.4719	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	169.1913	161.7075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1685.9526	1633.7830	0.0000	0.0000	0	0.00		
			<u>184,806</u>					<u>1,000.00</u>	<u>35,000.00</u>	<u>4 254 313.00</u>	<u>1 785 529 515.34</u>
	<b>Total</b>		<b>605,347</b>					<b>21,151.00</b>	<b>180,478,535.80</b>	<b>38 235 086.00</b>	<b>275 859 621 089.74</b>
	<b>Grand Total</b>		<b>1,396,653</b>					<b>34,899.00</b>	<b>308 449 382.00</b>	<b>52,663,379</b>	<b>405,159,711,921.33</b>