



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-February-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	0.1002	0.1176	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	0.0479	0.0577	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>
			Total	37,000					0.00	0.00	39 987.00	3 770 356.10
Future												
	Mar 2013	CACN	Future	24,000	(0.0045)	0.0175	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	0.1682	0.3334	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	0.0601	0.0692	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>
			Total	67,300					0.00	0.00	78 460.00	4 272 990.00
Future												
	Mar 2013	CACR	Future	70,400	0.0436	0.0498	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>
			Total	70,400					0.00	0.00	71 737.00	3 731 358.00
Future												
	Feb 2013	CACS	Future	40	3765.6246	3130.8911	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	0	8557.3642	4291.5736	0.0000	0.0000	40	3,250,000.00	
				0					40.00	3,250,000.00	80.00
		Total	0					40.00	3,250,000.00	80.00	4 750 000.00
Future											
	Feb 2013	CACU	Future	88,000	0.0219	0.0198	0.0000	0.0000	0	0.00	
				88,000					0.00	0.00	88 000.00
		Total	88,000					0.00	0.00	88 000.00	1 048 080 000.00
Future											
	Jun 2013	CACV	Future	5,000	0.0847	0.0905	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	0.00
		Total	5,000					0.00	0.00	0.00	0.00
Future											
	Feb 2013	CACW	Future	34,000	0.0427	0.0379	0.0000	0.0000	0	0.00	
				34,000					0.00	0.00	34 000.00
		Total	34,000					0.00	0.00	34 000.00	3 400.00
Option											
	Feb 2013	DAAD	9.19 Call	4,000	27.8648	48.4252	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	4 000.00
		Total	4,000					0.00	0.00	4 000.00	239 000.00
Future											
	Feb 2013	DAEU	Future	0	11.9296	12.0725	0.0000	0.0000	20,000	238,592,000.00	
				0					20,000.00	238,592,000.00	53 500.00
		Total	0					20,000.00	238,592,000.00	132 500.00	646 289 449.10
Option											
	Feb 2013	DAFR	9.81 Put	5,000	125.6871	68.8661	0.0000	0.0000	0	0.00	
	Feb 2013	DAFR	9.91 Put	5,000	210.3038	137.8071	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	5 000.00
		Total	10,000					0.00	0.00	5 000.00	544 000.00
Future											
	Feb 2014	DAUS	Future	2,500	9.3318	9.3785	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3406	9.3871	0.0000	0.0000	0	0.00	
				5,500					0.00	0.00	328 110.00
											2 915 189 221.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Feb 2013	DAUS	8.95 Put	15,000	95.7840	71.8061	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.85 Call	20,000	84.9141	119.8049	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.00 Call	20,000	26.0208	42.2323	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.10 Put	5,000	0.3459	0.3137	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	10.0832	14.9571	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	2.6838	2.3710	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	46.1964	55.9274	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	8.9170	7.8219	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	95.3373	108.7473	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	25.9519	25.0286	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	196.1123	216.2966	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	403.5241	382.8357	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	142.9750	157.7293	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	35.4662	33.4261	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	243.4058	266.0526	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	445.9485	425.0240	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	181.0721	196.8804	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	484.9185	462.4143	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	210.3147	225.7118	0.0000	0.0000	0	0.00		
			<u>146,800</u>					0.00	0.00	1 022 090.00	61 996 507.75
	Total		152,300					0.00	0.00	1 350 200.00	2 977 185 728.75
Future											
Mar 2013	ZAAD	Future	12,310	9.1906	9.2236	9.2165	9.1865	1,250	11,505,525.00		
Jun 2013	ZAAD	Future	11,080	9.2405	9.2738	0.0000	0.0000	650	6,017,700.00		
Sep 2013	ZAAD	Future	5,100	9.2950	9.3299	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	610	9.3453	9.3803	0.0000	0.0000	0	0.00		
			<u>29,100</u>					1,900.00	17,523,225.00	1 678 513.00	11 917 659 022.80
Option											
Sep 2013	ZAAD	8.80 Put	201	97.4736	97.9855	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	291.1364	317.4170	0.0000	0.0000	0	0.00		
			<u>402</u>					0.00	0.00	602.00	153 961.00
	Total		29,502					1,900.00	17,523,225.00	1 679 115.00	11 917 812 983.80
Future											
Jun 2013	ZACA	Future	50	9.0465	9.0747	0.0000	0.0000	0	0.00		
			<u>50</u>					0.00	0.00	21 556.00	154 275 004.20
	Total		50					0.00	0.00	21 556.00	154 275 004.20
Future											

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Mar 2013	ZAEU	Future	32,966	11.9895	12.1372	12.1544	11.9754	2,357	28,543,568.40		
Jun 2013	ZAEU	Future	32,787	12.1396	12.2885	12.2705	12.2400	504	6,184,210.00		
Sep 2013	ZAEU	Future	14,970	12.2979	12.4484	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	12.4452	12.5965	0.0000	0.0000	0	0.00		
			<u>81,158</u>					<u>2,861.00</u>	<u>34,727,778.40</u>	<u>2 869 667.00</u>	<u>31 649 175 397.30</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	5.9051	4.4601	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	37.5607	58.5103	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	490.5381	414.3738	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	497.3370	566.3074	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	337.2041	383.9003	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		110,608					2,861.00	34,727,778.40	3 492 635.00	31 807 607 772.70
Future											
Mar 2013	ZAFR	Future	50	9.7602	9.8492	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.8875	9.9775	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 186.00</u>	<u>3 191 099 847.50</u>
	Total		100					0.00	0.00	370 186.00	3 191 099 847.50
Future											
Mar 2013	ZAGB	Future	8,881	14.0211	14.0407	14.0800	14.0345	777	10,906,005.00		
Jun 2013	ZAGB	Future	4,790	14.1825	14.2025	14.2342	14.1830	799	11,342,421.80		
Sep 2013	ZAGB	Future	500	14.3541	14.3757	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	3	14.5144	14.5372	0.0000	0.0000	0	0.00		
			<u>14,174</u>					<u>1,576.00</u>	<u>22,248,426.80</u>	<u>2 434 568.00</u>	<u>30 329 323 755.20</u>
Option											
Mar 2013	ZAGB	13.70 Put	200	65.4395	67.5296	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	250.0446	273.4950	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	7.4121	8.3353	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	35.9752	39.0339	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	695.3427	701.1295	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	194.5377	218.0665	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	114.7759	131.8441	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		16,572					1,576.00	22,248,426.80	2 825 939.00	30 456 168 440.25
Future											
Mar 2013	ZAJY	Future	24,061	0.0954	0.0960	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0966	0.0972	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>
	Total		37,654					0.00	0.00	355 742.00	3 672 895 349.30

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Future											
Mar 2013	ZAUM	Future	1,546	8.9273	8.9724	8.9435	8.9260	15	13,397,750.00		
Jun 2013	ZAUM	Future	10	9.0339	9.0796	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.1468	9.1937	0.0000	0.0000	0	0.00		
			<u>1,558</u>					<u>15.00</u>	<u>13,397,750.00</u>	<u>29 347.00</u>	<u>23 605 227 800.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	10310.0912	12287.5682	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>
		Total	1,655					15.00	13,397,750.00	30 500.00	23 636 969 011.88
Future											
Mar 2013	ZAUS	Future	311,929	8.9273	8.9724	8.9715	8.9076	10,101	90,200,834.40		
Jun 2013	ZAUS	Future	73,487	9.0339	9.0796	9.0740	9.0355	3,428	31,064,774.00		
Sep 2013	ZAUS	Future	26,306	9.1468	9.1937	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	11,667	9.2520	9.2995	0.0000	0.0000	0	0.00		
			<u>423,389</u>					<u>13,529.00</u>	<u>121,265,608.40</u>	<u>33 994 302.00</u>	<u>274 195 357 182.80</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.9424	0.8625	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	1.6757	1.4667	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	5.1646	4.4354	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	8.9131	7.5961	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	16.2302	12.8401	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	18,000	29.7758	24.2300	0.0000	0.0000	300	9,750.00		
Mar 2013	ZAUS	8.75 Put	6,000	64.9654	54.7157	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	71.3006	60.2928	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	208.9086	241.8115	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	81.6086	69.4115	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	178.3081	209.1028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	150.5693	179.1205	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	123.2693	106.7205	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	109.9414	130.6335	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	182.6414	158.2335	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	103.1009	122.8757	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	79.4850	95.8530	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	57.1629	69.9163	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	48.4415	59.6549	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	41.0565	50.8976	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	38.4326	47.7693	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	34.8146	43.4414	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	29.1067	36.0411	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	25.8929	32.1254	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	22.4321	27.8921	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	16.9994	21.2121	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	10.00 Call	21,000	5.9406	7.6602	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	3.6194	4.7186	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	1.6838	2.2304	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.6762	1.0340	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	72.0650	67.1041	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	144.6479	134.3322	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	294.7745	322.9953	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	260.8745	243.3953	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	456.0994	430.6329	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	164.8365	182.7820	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	110.0687	122.6130	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	91.1717	101.6950	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	76.1655	85.0303	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	195.5801	183.2145	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	529.2246	505.6621	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	310.8146	333.3013	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	197.9750	213.1648	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	154.6611	166.8557	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	69.3828	65.8726	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	238.1009	227.2475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	354.5343	336.8329	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	519.3777	546.2023	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	360.5054	380.4538	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	244.5554	258.5425	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	160.0965	169.1913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1646.3648	1685.9526	0.0000	0.0000	0	0.00		
			<u>184,806</u>					<u>300.00</u>	<u>9,750.00</u>	<u>4 254 613.00</u>	<u>1 785 539 265.34</u>
	Total		608,195					13,829.00	121,275,358.40	38 248 915.00	275 980 896 448.14

Grand Total	1,308,376	40,221.00	451 014 538.60	52,703,600	405,610,726,459.93
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