



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.0758	0.0746	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	0.0299	0.0291	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	(0.0612)	(0.0613)	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	(0.0225)	(0.0348)	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	0.0582	0.0573	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	0.0378	0.0371	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	1317.9308	1445.9362	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	CACU	Future	88,000	0.0482	0.0471	0.0000	0	0.00		
				88,000				0.00	0.00	88 000.00	1 048 080 000.00
		Total	88,000					0.00	0.00	88 000.00	1 048 080 000.00
Future											
	Jun 2013	CACV	Future	5,000	0.0851	0.0858	0.0000	0	0.00		
				5,000				0.00	0.00	5 000.00	495 000.00
		Total	5,000					0.00	0.00	5 000.00	495 000.00
Future											
	Feb 2013	CACW	Future	34,000	0.0706	0.0703	0.0000	0	0.00		
				34,000				0.00	0.00	34 000.00	3 400.00
		Total	34,000					0.00	0.00	34 000.00	3 400.00
Future											
	Feb 2013	DAAD	Future	0	9.1941	9.1580	0.0000	9,000	83,099,600.00		
				0				9,000.00	83,099,600.00	29 000.00	263 566 300.00
		Total	0					9,000.00	83,099,600.00	45 000.00	264 345 300.00
Future											
	Feb 2013	DAEU	Future	0	11.8807	11.8590	0.0000	8,000	95,045,600.00		
				0				8,000.00	95,045,600.00	70 500.00	840 816 700.00
		Total	0					8,000.00	95,045,600.00	265 500.00	855 220 519.10
Future											
	Feb 2013	DANZ	Future	0	7.5250	7.5186	0.0000	3,000	22,695,600.00		
				0				3,000.00	22,695,600.00	223 000.00	1 598 851 100.00
Option											
	Feb 2013	DANZ	7.52 Put	4,000	45.8716	0.0000	0.0000	4,000	234,000.00		
	Feb 2013	DANZ	7.55 Put	14,000	63.3752	67.3397	0.0000	4,000	206,000.00		
				18,000				8,000.00	440,000.00	140 000.00	6 926 998.74
		Total	18,000					11,000.00	23,135,600.00	363 000.00	1 605 778 098.74
Future											
	Jul 2013	DAUS	Future	25,000	9.0816	9.0808	0.0000	0	0.00		
	Feb 2014	DAUS	Future	2,500	9.3323	9.3282	0.0000	0	0.00		
	Mar 2014	DAUS	Future	3,000	9.3409	9.3368	0.0000	0	0.00		
				30,500				0.00	0.00	370 110.00	3 293 729 821.00
Option											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2013	DAUS	8.10 Put	5,000	0.0079	0.0093	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	0.6796	0.9490	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	1.1549	1.0482	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	27.3917	27.0481	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	6.1208	5.7285	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	73.2604	72.2890	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.10 Put	7,500	13.3658	12.8635	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.35 Call	7,500	125.3873	124.8504	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	22.2103	21.0320	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	174.5436	172.6378	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	391.6922	388.7534	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	125.5534	124.2300	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	31.9106	29.9090	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	223.2658	220.0998	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	433.5593	430.5821	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	162.6353	160.9710	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	472.7668	470.9013	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	191.7060	190.4359	0.0000	0.0000	0	0.00		
			<u>91,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 067 090.00</u>	<u>62 433 507.75</u>
Total			122,300					0.00	0.00	1 437 200.00	3 356 163 328.75

Future

Mar 2013	ZAAD	Future	10,765	9.2124	9.1757	9.2403	9.2205	1,622	14,971,140.60		
Jun 2013	ZAAD	Future	11,877	9.2579	9.2210	9.3144	9.2590	95	882,725.00		
Sep 2013	ZAAD	Future	5,100	9.3119	9.2747	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	685	9.3625	9.3242	0.0000	0.0000	0	0.00		
			<u>28,427</u>					<u>1,717.00</u>	<u>15,853,865.60</u>	<u>1 690 268.00</u>	<u>12 025 957 548.10</u>

Option

Sep 2013	ZAAD	8.80 Put	201	82.5792	95.0842	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	283.8531	273.5459	0.0000	0.0000	0	0.00		
			<u>402</u>					<u>0.00</u>	<u>0.00</u>	<u>602.00</u>	<u>153 961.00</u>
Total			28,829					1,717.00	15,853,865.60	1 690 870.00	12 026 111 509.10

Future

Jun 2013	ZACA	Future	25	8.9101	8.9243	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21 631.00</u>	<u>154 939 954.20</u>
Total			25					0.00	0.00	21 631.00	154 939 954.20

Future

Mar 2013	ZAEU	Future	33,833	11.9230	11.9013	11.9790	11.9160	623	7,441,135.00		
Jun 2013	ZAEU	Future	33,594	12.0729	12.0505	12.1130	12.0655	557	6,736,078.00		
Sep 2013	ZAEU	Future	14,470	12.2315	12.2078	12.2680	12.2678	700	8,587,560.00		
Dec 2013	ZAEU	Future	460	12.3804	12.3549	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			82,357					1,880.00	22,764,773.00	2 895 798.00	31 962 204 643.40
Option											
	Mar 2013	ZAEU	11.00 Put	1,250	2.6372	2.6252	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	12.8718	11.1497	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.80 Put	600	209.5219	217.2762	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.50 Call	600	198.7047	191.1444	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	497.6906	511.1271	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.35 Call	200	440.5570	431.1976	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.85 Call	200	290.3221	284.7380	0.0000	0.0000	0	0.00	
			30,650					0.00	0.00	624 168.00	158 696 975.40
	Total		113,007					1,880.00	22,764,773.00	3 519 966.00	32 120 901 618.80
Future											
	Mar 2013	ZAFR	Future	50	9.6646	9.6584	0.0000	0.0000	0	0.00	
	Jun 2013	ZAFR	Future	50	9.7800	9.7843	0.0000	0.0000	0	0.00	
			100					0.00	0.00	370 186.00	3 191 099 847.50
	Total		100					0.00	0.00	370 186.00	3 191 099 847.50
Future											
	Mar 2013	ZAGB	Future	9,721	13.8050	13.8042	13.9000	13.8130	1,436	19,892,442.50	
	Jun 2013	ZAGB	Future	2,769	13.9629	13.9615	0.0000	0.0000	0	0.00	
	Sep 2013	ZAGB	Future	500	14.1323	14.1293	0.0000	0.0000	0	0.00	
			12,990					1,436.00	19,892,442.50	2 450 198.00	30 547 853 525.90
Option											
	Mar 2013	ZAGB	13.70 Put	200	94.9005	96.6674	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	100.0362	101.3275	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	14.3059	15.4225	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	51.1519	56.6604	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	832.8137	841.3836	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	119.0940	125.6741	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	60.6725	65.2687	0.0000	0.0000	0	0.00	
			2,398					0.00	0.00	391 371.00	126 844 685.05
	Total		15,388					1,436.00	19,892,442.50	2 841 569.00	30 674 698 210.95
Future											
	Mar 2013	ZAJY	Future	24,061	0.0953	0.0949	0.0960	0.0960	25	240,000.00	
	Jun 2013	ZAJY	Future	13,618	0.0964	0.0961	0.0974	0.0974	25	243,500.00	
			37,679					50.00	483,500.00	355 842.00	3 673 863 099.30
	Total		37,679					50.00	483,500.00	355 842.00	3 673 863 099.30
Future											
	Mar 2013	ZAUM	Future	1,396	8.9185	8.9181	8.9625	8.9625	1	896,250.00	
	Jun 2013	ZAUM	Future	10	9.0250	9.0244	0.0000	0.0000	0	0.00	

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Option	Sep 2013 ZAUM	Future	2	9.1382	9.1369	0.0000	0.0000	0	0.00		
			1,408					1.00	896,250.00	29 544.00	23 780 846 650.00
Option	Mar 2013 ZAUM	9.02 Call	97	7231.8932	7128.2863	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
			Total	1,505				1.00	896,250.00	30 697.00	23 812 587 861.88
Future	Mar 2013 ZAUS	Future	319,580	8.9185	8.9181	8.9752	8.9200	10,873	97,231,760.40		
	Jun 2013 ZAUS	Future	83,125	9.0250	9.0244	9.0750	9.0301	1,502	13,571,103.40		
	Sep 2013 ZAUS	Future	26,507	9.1382	9.1369	9.1771	9.1771	48	440,500.80		
	Dec 2013 ZAUS	Future	11,672	9.2443	9.2417	9.2932	9.2800	29	269,172.80		
				440,884					12,452.00	111,512,537.40	34 204 106.00
Option	Mar 2013 ZAUS	8.00 Put	10,000	0.3194	0.2668	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.10 Put	180	0.6017	0.5237	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.30 Put	7,000	2.1544	2.0114	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.40 Put	3,000	4.0754	3.9129	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.50 Put	4,376	8.3558	8.1310	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.60 Put	15,000	17.4893	17.0810	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.75 Put	6,000	45.5111	44.7420	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.77 Put	10,000	51.0125	50.1957	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.80 Call	1,500	178.6894	177.4057	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.80 Put	100	60.1894	59.3057	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.85 Call	1,700	146.6097	145.2300	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.90 Call	1,000	118.0171	116.5742	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	8.90 Put	6,000	99.5171	98.4742	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.00 Call	21,300	78.6358	77.5225	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.00 Put	1,000	160.1358	159.4225	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.02 Call	10,000	72.3217	71.2829	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.10 Call	10,000	51.4330	50.6899	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.20 Call	100	33.3024	32.8774	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.25 Call	5,000	26.7568	26.4585	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.30 Call	10,000	21.4985	21.3054	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.32 Call	2,000	19.6999	19.5433	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.35 Call	6,200	17.2859	17.1771	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.41 Call	2,000	13.7569	13.7255	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.45 Call	1,000	11.8629	11.8712	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.50 Call	6,500	9.9038	9.9511	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	9.60 Call	200	7.0138	7.1111	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	10.00 Call	21,000	1.3807	1.3859	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	10.20 Call	250	0.4944	0.4739	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	10.55 Call	250	0.0797	0.0678	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Mar 2013	ZAUS	10.85 Call	250	0.0260	0.0211	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	62.8487	60.8359	0.0000	0.0000	1,000	48,000.00		
Jun 2013	ZAUS	8.60 Put	10,000	84.9867	82.7475	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	10,000	115.3307	113.0171	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	132.8606	130.5462	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	269.7641	267.1801	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	244.7641	242.7801	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	10,000	230.2135	227.9332	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	196.3836	194.4432	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	442.6060	441.6097	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	143.2206	141.9589	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	92.2250	91.6837	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	75.1205	74.8415	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	61.8355	61.7068	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	186.3523	182.6644	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	517.1189	515.2687	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	290.2160	287.2637	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	179.6111	178.2943	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	138.2066	137.5134	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	65.7135	64.4791	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	228.7953	227.4425	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	343.2266	342.5214	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	499.1505	496.5242	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	340.3767	339.1643	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	226.5835	226.4268	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	145.4168	145.9035	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1635.8527	1631.8912	0.0000	0.0000	0	0.00		
			<u>221,806</u>					<u>1,000.00</u>	<u>48,000.00</u>	<u>4 301 419.00</u>	<u>1 792 155 150.95</u>
	Total		662,690					13,452.00	111,560,537.40	38 505 525.00	277 863 858 771.75
	Grand Total		1,337,263					46,536.00	372 732 168.50	53,485,298	409,524,002,444.37