



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.0403	0.0659	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	0.0125	0.0236	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	(0.0855)	(0.0698)	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	(0.0774)	(0.0846)	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	0.0351	0.0537	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	0.0199	0.0333	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	156.9830	457.1122	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	0.1220	0.0617	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	0.0772	0.0846	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	0.1356	0.0771	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											
	Mar 2013	CACX	Future	50	2977.6531	2700.0000	0.0000	50	135,000.00		
				50				50.00	135,000.00	50.00	135 000.00
		Total	50					50.00	135,000.00	50.00	135 000.00
Option											
	Mar 2013	DAAD	9.16 Put	5,000	94.1422	37.5447	0.0000	0	0.00		
				5,000				0.00	0.00	5 000.00	324 000.00
		Total	5,000					0.00	0.00	5 000.00	324 000.00
Option											
	Mar 2013	DAEU	11.72 Call	5,000	58.2014	64.2713	0.0000	0	0.00		
	Mar 2013	DAEU	11.75 Call	5,000	80.4981	83.5421	0.0000	0	0.00		
	Mar 2013	DAEU	11.95 Call	5,000	27.8387	31.8598	0.0000	0	0.00		
				15,000				0.00	0.00	5 000.00	613 000.00
		Total	15,000					0.00	0.00	5 000.00	613 000.00
Future											
	Feb 2013	DANZ	Future	18,000	7.3934	7.4270	0.0000	0	0.00		
				18,000				0.00	0.00	245 000.00	1 761 986 100.00
Option											
	Feb 2013	DANZ	7.40 Call	8,000	29.3972	57.1060	0.0000	0	0.00		
	Feb 2013	DANZ	7.41 Call	8,000	25.6178	51.7733	0.0000	0	0.00		
	Feb 2013	DANZ	7.45 Call	10,000	14.5156	34.1658	0.0000	0	0.00		
	Feb 2013	DANZ	7.45 Put	10,000	71.1156	57.1658	0.0000	10,000	577,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2013	DANZ	7.52 Put	4,000	131.8522	108.3413	0.0000	0.0000	0	0.00		
Feb 2013	DANZ	7.55 Put	14,000	160.0197	133.6630	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<u>10,000.00</u>	<u>577,000.00</u>	<u>186 000.00</u>	<u>9 503 998.74</u>
	Total		72,000					10,000.00	577,000.00	431 000.00	1 771 490 098.74

Future

Feb 2013	DAUS	Future	100,000	8.8841	8.8841	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	Future	25,000	8.9959	9.0691	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	Future	2,500	9.2445	9.3205	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.2534	9.3294	0.0000	0.0000	0	0.00		
			<u>130,500</u>					<u>0.00</u>	<u>0.00</u>	<u>510 110.00</u>	<u>4 539 125 821.00</u>

Option

Feb 2013	DAUS	8.10 Put	5,000	0.0000	0.0046	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.70 Put	35,000	0.0530	3.2797	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.75 Put	38,000	0.2076	6.9877	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.80 Put	77,000	0.9573	14.2114	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	9.35 Call	5,000	0.0176	0.1485	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.93 Call	50,000	12.0512	0.0000	0.0000	0.0000	50,000	1,975,000.00		
Mar 2013	DAUS	8.10 Put	5,400	0.9517	0.7629	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	14.2454	22.6005	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	5.3757	4.6662	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	49.1285	64.6783	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.10 Put	7,500	14.0531	11.7666	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.35 Call	7,500	95.2760	115.7346	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	23.4133	20.1360	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	139.9694	163.5311	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	432.9739	390.5132	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	102.0920	117.2273	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	32.8674	29.4071	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	184.8416	210.9250	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	473.7318	431.4890	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	135.6043	152.8784	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	515.3554	472.5505	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	164.0472	182.3150	0.0000	0.0000	0	0.00		
			<u>291,800</u>					<u>50,000.00</u>	<u>1,975,000.00</u>	<u>1 267 090.00</u>	<u>66 540 508.45</u>
	Total		422,300					50,000.00	1,975,000.00	1 777 200.00	4 605 666 329.45

Future

Mar 2013	ZAAD	Future	13,015	9.0856	9.1683	0.0000	0.0000	0	0.00		
Jun 2013	ZAAD	Future	11,628	9.1319	9.2145	9.1500	9.1500	1	9,150.00		
Sep 2013	ZAAD	Future	5,100	9.1824	9.2673	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	685	9.2294	9.3158	0.0000	0.0000	0	0.00		
			<u>30,428</u>					<u>1.00</u>	<u>9,150.00</u>	<u>1 695 770.00</u>	<u>12 076 487 325.60</u>

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Option											
Sep 2013	ZAAD	8.80 Put	201	110.5042	93.2243	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	226.6386	263.4697	0.0000	0.0000	0	0.00		
			402					0.00	0.00	602.00	153 961.00
		Total	30,830					1.00	9,150.00	1 696 372.00	12 076 641 286.60
Future											
Jun 2013	ZACA	Future	50	8.7036	8.7728	0.0000	0.0000	0	0.00		
			50					0.00	0.00	21 656.00	155 161 204.20
		Total	50					0.00	0.00	21 656.00	155 161 204.20
Future											
Mar 2013	ZAEU	Future	33,241	11.7382	11.7223	11.7755	11.7685	3,500	41,208,800.00		
Jun 2013	ZAEU	Future	37,531	11.8853	11.8697	11.9608	11.9002	525	6,256,875.00		
Sep 2013	ZAEU	Future	14,470	12.0404	12.0263	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	460	12.1856	12.1726	0.0000	0.0000	0	0.00		
			85,702					4,025.00	47,465,675.00	2 915 970.00	32 201 823 119.90
Option											
Mar 2013	ZAEU	11.00 Put	1,250	3.4427	3.9014	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	3.9504	4.8061	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.40 Put	300	120.4545	130.9493	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	280.4636	294.8189	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	145.2336	148.3305	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	607.6132	621.3862	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	365.6315	365.3792	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	242.1576	241.9521	0.0000	0.0000	0	0.00		
			30,950					0.00	0.00	624 468.00	158 733 905.40
		Total	116,652					4,025.00	47,465,675.00	3 540 438.00	32 360 557 025.30
Future											
Mar 2013	ZAFR	Future	50	9.5328	9.5533	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.6564	9.6772	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	12,702	13.3553	13.5964	13.4990	13.3480	6,895	92,240,113.80		
Jun 2013	ZAGB	Future	2,993	13.5075	13.7514	13.6300	13.4995	54	733,137.00		
Sep 2013	ZAGB	Future	500	13.6690	13.9178	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	31	13.8213	14.0739	13.9720	13.8500	31	430,082.00		
			16,226					6,980.00	93,403,332.80	2 465 242.00	30 751 150 124.30
Option											
Mar 2013	ZAGB	13.70 Put	200	379.4440	199.8092	0.0000	0.0000	0	0.00		

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Mar 2013	ZAGB	13.90 Call	200	17.5714	49.8652	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	20.6214	15.7034	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	100.8329	56.1999	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	1205.0967	993.5350	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	49.7007	75.4859	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	29.2564	37.7990	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
	Total		18,624					6,980.00	93,403,332.80	2 856 613.00	30 877 994 809.35
Future											
Mar 2013	ZAJY	Future	24,041	0.0940	0.0954	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,618	0.0952	0.0966	0.0000	0.0000	0	0.00		
			37,659					0.00	0.00	377 820.00	3 883 328 823.90
	Total		37,659					0.00	0.00	377 820.00	3 883 328 823.90
Future											
Mar 2013	ZAUM	Future	1,372	8.8359	8.9070	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.9407	9.0128	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.0509	9.1251	0.0000	0.0000	0	0.00		
			1,379					0.00	0.00	29 598.00	23 829 097 850.00
Option											
Mar 2013	ZAUM	9.02 Call	97	3777.3458	6132.2182	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
	Total		1,476					0.00	0.00	30 751.00	23 860 839 061.88
Future											
Mar 2013	ZAUS	Future	359,277	8.8359	8.9070	8.9100	8.8355	12,195	108,284,558.30		
Jun 2013	ZAUS	Future	85,719	8.9407	9.0128	9.0257	8.9441	3,393	30,460,094.60		
Sep 2013	ZAUS	Future	26,507	9.0509	9.1251	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	11,672	9.1540	9.2296	0.0000	0.0000	0	0.00		
			483,175					15,588.00	138,744,652.90	34 394 568.00	277 771 104 016.80
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.2861	0.2242	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.5125	0.4122	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	1.7683	1.4575	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	3.4061	2.7970	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	8.8379	6.1701	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	20.3851	14.2938	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	57.7030	41.5121	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	65.0849	47.0529	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	113.2682	163.3763	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	77.3682	56.3763	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	87.0728	131.7939	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	8.90 Call	1,000	68.5278	104.0259	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	132.6278	97.0259	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	41.7718	67.0933	0.0000	0.0000	300	15,000.00		
Mar 2013	ZAUS	9.00 Put	1,000	205.8718	160.0933	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	37.7735	61.3222	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	25.2053	42.6017	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	15.2200	26.9100	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	11.8617	21.4028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	9.2731	17.0497	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	8.4447	15.5773	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	7.3498	13.6139	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	5.6003	10.6826	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	4.6934	9.1299	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	3.7836	7.5420	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	2.5042	5.2397	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	0.4197	0.9945	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.1669	0.3621	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.0377	0.0633	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0136	0.0201	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	68.9313	59.2904	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	96.8831	81.2142	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	124.0138	105.0335	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,000	131.4789	111.6342	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	151.3547	129.2992	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	196.3007	169.6643	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	219.4318	255.5919	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	278.7318	242.7919	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	185.3003	216.9973	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	161.9314	190.3426	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	156.5843	184.2170	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	137.0043	161.6884	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	491.8313	443.7224	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	112.4388	133.2115	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	71.6964	84.9769	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	58.2186	68.9964	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	47.7655	56.6046	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	208.4239	183.9000	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	561.9729	517.0440	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	249.4170	277.3610	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	152.7664	170.3285	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	116.9860	130.5588	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	69.8952	63.7789	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	253.9569	227.9261	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>
Dec 2013	ZAUS	9.00 Put	750	379.0101	346.0179	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	450.7546	487.7924	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	305.2786	331.4199	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	201.8597	219.6401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	129.3060	140.5845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1578.2166	1640.9921	0.0000	0.0000	0	0.00		
			<u>253,751</u>					<u>300.00</u>	<u>15,000.00</u>	<u>4 333 964.00</u>	<u>1 797 522 020.95</u>
	Total		736,926					15,888.00	138,759,652.90	38 728 532.00	279 568 626 037.75

Grand Total	1,794,407	86,944.00	282 324 810.70	54,171,430	413,395,293,668.07
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