



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0921	0.0561	0.0000	0.0000	0	0.00	
				<u>4,500</u>					<u>0.00</u>	<u>5 354.00</u>	<u>598 997.60</u>
			Total	4,500					0.00	5 354.00	598 997.60
Future											
	Mar 2013	CACI	Future	37,000	0.0313	0.0176	0.0000	0.0000	0	0.00	
				<u>37,000</u>					<u>0.00</u>	<u>39 987.00</u>	<u>3 770 356.10</u>
			Total	37,000					0.00	39 987.00	3 770 356.10
Future											
	Mar 2013	CACN	Future	16,000	(0.0718)	(0.0754)	0.0000	0.0000	0	0.00	
				<u>16,000</u>					<u>0.00</u>	<u>32 000.00</u>	<u>9 725 600.00</u>
			Total	16,000					0.00	32 000.00	9 725 600.00
Future											
	Mar 2013	CACO	Future	7,500	(0.0955)	(0.0856)	0.0000	0.0000	0	0.00	
				<u>7,500</u>					<u>0.00</u>	<u>13 500.00</u>	<u>4 499 550.00</u>
			Total	7,500					0.00	13 500.00	4 499 550.00
Future											
	Mar 2013	CACQ	Future	67,300	0.0805	0.0497	0.0000	0.0000	0	0.00	
				<u>67,300</u>					<u>0.00</u>	<u>78 460.00</u>	<u>4 272 990.00</u>
			Total	67,300					0.00	78 460.00	4 272 990.00
Future											
	Mar 2013	CACR	Future	70,400	0.0484	0.0285	0.0000	0.0000	0	0.00	
				<u>70,400</u>					<u>0.00</u>	<u>71 737.00</u>	<u>3 731 358.00</u>
			Total	70,400					0.00	71 737.00	3 731 358.00
Future											
	Jun 2013	CACV	Future	5,000	0.1013	0.0859	0.0000	0.0000	0	0.00	

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			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											
	Mar 2013	CACX	Future	50	144.5324	655.4784	0.0000	0.0000	0	0.00	
				50					0.00	0.00	135 000.00
		Total	50					0.00	0.00	50.00	135 000.00
Future											
	Mar 2013	DAAD	Future	5,000	9.1979	9.0619	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	34 000.00
Option											
	Mar 2013	DAAD	9.07 Call	8,000	128.6460	19.8996	0.0000	0.0000	0	0.00	
	Mar 2013	DAAD	9.16 Put	5,000	6.1977	101.4984	0.0000	0.0000	0	0.00	
				13,000					0.00	0.00	29 000.00
		Total	18,000					0.00	0.00	63 000.00	310 177 800.00
Future											
	Mar 2013	DACA	Future	5,000	8.7437	8.6575	0.0000	0.0000	5,000	43,576,500.00	
				5,000					5,000.00	43,576,500.00	5 000.00
Option											
	Mar 2013	DACA	8.60 Call	5,000	159.5431	91.4608	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	5 000.00
		Total	10,000					5,000.00	43,576,500.00	10 000.00	44 043 500.00
Option											
	Mar 2013	DAEU	11.72 Call	0	59.6400	18.2603	0.0000	0.0000	5,000	175,500.00	
	Mar 2013	DAEU	11.75 Call	5,000	84.3783	46.3397	0.0000	0.0000	0	0.00	
	Mar 2013	DAEU	11.95 Call	5,000	24.6780	13.7383	0.0000	0.0000	0	0.00	
				10,000					5,000.00	175,500.00	10 000.00
		Total	10,000					5,000.00	175,500.00	10 000.00	645 500.00
Future											
	Mar 2013	DAGB	Future	4,000	13.6197	13.4703	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	4 000.00
Option											
	Mar 2013	DAGB	13.32 Call	4,000	303.0091	167.5884	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	4 000.00
		Total	8,000					0.00	0.00	8 000.00	53 975 600.00
Future											
	Feb 2013	DANZ	Future	0	7.4483	7.3210	0.0000	0.0000	66,000	489,090,800.00	
				0					66,000.00	489,090,800.00	321 000.00
											2 324 431 900.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			0					66,000.00	489,090,800.00	535 000.00	2 334 715 898.74
Future											
Mar 2013	DAUS	Future	40,000	8.9861	8.8952	0.0000	0.0000	40,000	358,380,000.00		
Jul 2013	DAUS	Future	28,000	9.1574	9.0644	0.0000	0.0000	3,000	27,470,700.00		
Feb 2014	DAUS	Future	2,500	9.4144	9.3173	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.4262	9.3283	0.0000	0.0000	0	0.00		
			<u>73,500</u>					<u>43,000.00</u>	<u>385,850,700.00</u>	<u>655 110.00</u>	<u>5 826 749 521.00</u>
Option											
Mar 2013	DAUS	8.93 Call	50,000	59.6535	16.7874	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.86 Call	40,000	157.3129	96.5708	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.10 Put	5,400	0.4260	0.5611	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	26.6424	18.0570	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	3.2153	4.1600	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	78.2960	60.0703	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.10 Put	7,500	8.5062	10.3036	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.35 Call	7,500	132.3375	107.8310	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	15.4213	18.9829	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	185.3217	157.4065	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	334.6734	390.7376	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	128.7753	113.6333	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	23.6539	28.9569	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	237.3518	207.0090	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	377.1382	433.6210	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	167.0937	150.3811	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	416.4256	472.8387	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	197.2425	178.6895	0.0000	0.0000	0	0.00		
			<u>171,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 307 090.00</u>	<u>70 820 508.45</u>
Total			245,300					43,000.00	385,850,700.00	1 962 200.00	5 897 570 029.45
Future											
Mar 2013	ZAAD	Future	12,993	9.2050	9.0729	9.2060	9.1060	935	8,525,840.00		
Jun 2013	ZAAD	Future	11,928	9.2528	9.1200	9.2690	9.1465	856	7,845,855.00		
Sep 2013	ZAAD	Future	5,250	9.3073	9.1750	9.2090	9.2090	500	4,604,500.00		
Dec 2013	ZAAD	Future	685	9.3582	9.2261	0.0000	0.0000	0	0.00		
			<u>30,856</u>					<u>2,291.00</u>	<u>20,976,195.00</u>	<u>1 700 506.00</u>	<u>12 119 644 387.10</u>
Option											
Sep 2013	ZAAD	8.80 Put	201	81.2024	109.3036	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	273.9080	217.8907	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			31,258					2,291.00	20,976,195.00	1 701 108.00	12 119 798 348.10
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZACA	Future	25	8.8379	8.7508	0.0000	0.0000	0	0.00		
			25					0.00	0.00	21 705.00	155 589 306.20
		Total	25					0.00	0.00	21 705.00	155 589 306.20
Future											
Mar 2013	ZAEU	Future	33,893	11.7814	11.6571	11.8000	11.6245	6,892	80,831,107.60		
Jun 2013	ZAEU	Future	37,582	11.9304	11.8046	11.9700	11.7840	3,193	37,794,231.00		
Sep 2013	ZAEU	Future	14,470	12.0890	11.9613	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	485	12.2387	12.1089	0.0000	0.0000	0	0.00		
			86,430					10,085.00	118,625,338.60	2 935 943.00	32 435 567 139.00
Option											
Mar 2013	ZAEU	11.00 Put	1,250	2.4878	4.6951	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	3.0757	2.2744	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.40 Put	300	108.4792	144.1110	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	259.6109	317.7742	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	154.4459	125.9941	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	572.9319	653.0517	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	378.0556	333.8863	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	248.5093	219.1728	0.0000	0.0000	0	0.00		
			30,950					0.00	0.00	624 468.00	158 733 905.40
		Total	117,380					10,085.00	118,625,338.60	3 560 411.00	32 594 301 044.40
Future											
Mar 2013	ZAFR	Future	50	9.6487	9.5729	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7744	9.6981	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	9,248	13.6392	13.4951	13.6750	13.5000	3,763	51,296,955.70		
Jun 2013	ZAGB	Future	3,160	13.7962	13.6502	13.8220	13.7990	900	12,431,200.00		
Sep 2013	ZAGB	Future	500	13.9647	13.8172	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	31	14.1246	13.9746	0.0000	0.0000	0	0.00		
			12,939					4,663.00	63,728,155.70	2 482 086.00	30 978 811 767.70
Option											
Mar 2013	ZAGB	13.70 Put	200	156.4268	261.2353	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	47.0362	27.8746	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	13.5300	16.0396	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	48.1961	63.0648	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	947.7142	1072.6703	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	73.6014	57.0833	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	34.1590	30.1347	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05

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Total			15,337					4,663.00	63,728,155.70	2 873 457.00	31 105 656 452.75
Future											
Mar 2013	ZAJY	Future	24,041	0.0974	0.0974	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0986	0.0986	0.0000	0.0000	0	0.00		
			<u>37,634</u>					<u>0.00</u>	<u>0.00</u>	377 892.00	3 884 029 152.50
Total			37,634					0.00	0.00	377 892.00	3 884 029 152.50
Future											
Mar 2013	ZAUM	Future	1,372	8.9934	8.9025	8.9965	8.8900	20	17,929,000.00		
Jun 2013	ZAUM	Future	5	9.1007	9.0084	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.2140	9.1204	0.0000	0.0000	0	0.00		
			<u>1,379</u>					<u>20.00</u>	<u>17,929,000.00</u>	29 633.00	23 860 356 350.00
Option											
Mar 2013	ZAUM	9.02 Call	97	8181.7453	5208.0954	0.0000	0.0000	0	0.00		
			<u>97</u>					<u>0.00</u>	<u>0.00</u>	1 153.00	31 741 211.88
Total			1,476					20.00	17,929,000.00	30 786.00	23 892 097 561.88
Future											
Mar 2013	ZAUS	Future	348,377	8.9934	8.9025	9.0040	8.8560	46,471	415,239,673.10		
Jun 2013	ZAUS	Future	81,549	9.1007	9.0084	9.1150	8.9675	33,763	305,067,491.50		
Sep 2013	ZAUS	Future	28,736	9.2140	9.1204	0.0000	0.0000	2,229	20,548,036.50		
Dec 2013	ZAUS	Future	11,692	9.3203	9.2248	9.3220	9.2850	20	186,155.00		
			<u>470,354</u>					<u>82,483.00</u>	<u>741,041,356.10</u>	34 528 429.00	278 968 924 919.20
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.1317	0.1758	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.2245	0.3023	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	0.6517	0.9721	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	1.1604	1.8264	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	2.1340	4.2722	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	4.8804	10.9984	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	18.6485	36.0269	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	21.8365	41.3605	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	220.8235	152.9468	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	27.4235	50.4468	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	182.5642	121.2010	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	147.7687	93.6037	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	54.3687	91.1037	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	90.0728	57.5692	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	96.6728	155.0692	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	81.8175	52.0810	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	54.9665	34.6719	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	32.7164	20.7160	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	9.25 Call	5,000	25.1062	16.0175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	19.2329	12.4050	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	17.2846	11.2067	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	14.7261	9.6309	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	10.6976	7.1810	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	8.6553	5.9257	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	6.5980	4.6811	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	3.8566	2.9679	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	0.5236	0.4904	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.2186	0.1992	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.0579	0.0479	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0222	0.0168	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	45.4365	56.4029	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	61.1978	77.9317	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	78.3630	101.4577	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,000	83.8057	107.9995	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	98.5177	125.5352	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	132.8488	165.7515	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	297.6585	247.3504	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	196.9585	238.9504	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	248.7753	208.9927	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	217.7689	182.6047	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	210.6238	176.5534	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	184.2990	154.3541	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	377.5517	440.8745	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	150.9367	126.4230	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	93.6700	79.6218	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	75.1096	64.2893	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	60.8562	52.4624	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.50 Put	0	89.7058	0.0000	0.0000	0.0000	1	142.29		
Sep 2013	ZAUS	8.75 Put	500	151.6618	183.9780	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	425.6221	0.0000	0.0000	0.0000	200	90,200.00		
Sep 2013	ZAUS	9.35 Put	0	458.0792	517.8229	0.0000	0.0000	200	97,600.00		
Sep 2013	ZAUS	9.40 Call	200	305.5035	273.4990	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	193.3673	0.0000	0.0000	0.0000	200	36,200.00		
Sep 2013	ZAUS	9.90 Call	200	184.2914	167.0203	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	139.5646	127.6172	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	11.00 Call	0	73.3098	0.0000	0.0000	0.0000	1	72.06		
Dec 2013	ZAUS	8.00 Put	100	53.9804	61.4634	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	197.6956	224.9048	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	300.2543	343.0702	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	525.7529	480.2976	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	354.4672	324.8633	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	10.27	Call	750	232.2825	214.1881	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	11.00	Call	100	146.0276	136.3476	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1717.8383	1635.5373	0.0000	0.0000	0	0.00	
				<u>253,951</u>					<u>602.00</u>	<u>224,214.34</u>	<u>4 334 566.00</u>
				Total	724,305				83,085.00	741,265,570.44	38 862 995.00
										<u>1 797 746 235.29</u>	<u>280 766 671 154.49</u>

Grand Total	1,426,565	219,144.00	1 881 217 759.74	54,806,642	417,172,158,639.41
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