



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-March-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	0.1524	0.1686	0.0000	0	0.00		
				<u>4,500</u>				<u>0.00</u>	<u>0.00</u>	5 498.00	612 260.00
			Total	4,500				0.00	0.00	5 498.00	612 260.00
Future											
	Mar 2013	CACI	Future	37,000	0.0554	0.0670	0.0000	0	0.00		
				<u>37,000</u>				<u>0.00</u>	<u>0.00</u>	39 987.00	3 770 356.10
			Total	37,000				0.00	0.00	39 987.00	3 770 356.10
Future											
	Mar 2013	CACN	Future	16,000	(0.0795)	(0.0583)	0.0000	0	0.00		
				<u>16,000</u>				<u>0.00</u>	<u>0.00</u>	32 000.00	9 725 600.00
			Total	16,000				0.00	0.00	32 000.00	9 725 600.00
Future											
	Mar 2013	CACO	Future	7,500	(0.1069)	(0.0939)	0.0000	0	0.00		
				<u>7,500</u>				<u>0.00</u>	<u>0.00</u>	13 500.00	4 499 550.00
			Total	7,500				0.00	0.00	13 500.00	4 499 550.00
Future											
	Mar 2013	CACQ	Future	64,000	0.1326	0.1371	0.0000	0	0.00		
				<u>64,000</u>				<u>0.00</u>	<u>0.00</u>	84 960.00	5 036 490.00
			Total	64,000				0.00	0.00	84 960.00	5 036 490.00
Future											
	Mar 2013	CACR	Future	65,200	0.0852	0.0927	0.0000	0	0.00		
				<u>65,200</u>				<u>0.00</u>	<u>0.00</u>	82 137.00	4 493 158.00
			Total	65,200				0.00	0.00	82 137.00	4 493 158.00
Future											
	Jun 2013	CACV	Future	5,000	0.1162	0.1141	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	DACA	Future	5,000	8.8480	8.8375	0.0000	0.0000	0	0.00	
			5,000					0.00	0.00	5 000.00	43 576 500.00
Option											
	Mar 2013	DACA	8.60 Call	5,000	252.7281	242.2041	0.0000	0.0000	0	0.00	
	Mar 2013	DACA	8.71 Put	5,000	24.0225	0.0000	0.0000	0.0000	5,000	195,000.00	
	Mar 2013	DACA	8.81 Put	5,000	51.5248	0.0000	0.0000	0.0000	5,000	492,000.00	
			15,000					10,000.00	687,000.00	15 000.00	1 154 000.00
		Total	20,000					10,000.00	687,000.00	20 000.00	44 730 500.00
Option											
	Mar 2013	DAEU	11.75 Call	5,000	107.8923	121.2900	0.0000	0.0000	0	0.00	
	Mar 2013	DAEU	11.95 Call	5,000	25.6488	36.1179	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	5 000.00	613 000.00
		Total	10,000					0.00	0.00	5 000.00	613 000.00
Future											
	Mar 2013	DAUS	Future	40,000	9.0971	9.1104	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	31,000	9.2710	9.2847	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5321	9.5462	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5455	9.5587	0.0000	0.0000	0	0.00	
			76,500					0.00	0.00	792 110.00	7 053 406 221.00
Option											
	Mar 2013	DAUS	8.86 Call	40,000	247.2237	262.5683	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.97 Put	20,000	33.3870	35.3068	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.10 Put	5,400	0.2615	0.2503	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	44.0374	52.3315	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.10 Put	5,800	2.2099	2.1678	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	112.0666	120.9597	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.10 Put	7,500	6.5769	6.4523	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.35 Call	7,500	174.2223	183.1012	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.10 Put	7,500	12.5845	12.2391	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.35 Call	7,500	232.2780	240.0674	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	282.0322	276.2726	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	159.5368	163.9793	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.10 Put	7,500	20.2186	19.1538	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.35 Call	7,500	288.9796	295.3660	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	324.8426	317.6333	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	201.9239	205.1580	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	362.7646	356.5834	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	DAUS	9.88 Call	2,400	233.7895	237.9930	0.0000	0.0000	0	0.00		
			141,800					0.00	0.00	1 367 090.00	74 102 908.45
		Total	218,300					0.00	0.00	2 159 200.00	7 127 509 129.45
Future											
Mar 2013	ZAAD	Future	16,222	9.2372	9.2965	9.2275	9.2100	1,809	16,677,712.00		
Jun 2013	ZAAD	Future	11,978	9.2863	9.3458	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	5,250	9.3409	9.4010	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,837	9.3931	9.4540	0.0000	0.0000	202	1,890,154.40		
			35,287					2,011.00	18,567,866.40	1 705 164.00	12 162 864 915.50
Option											
Sep 2013	ZAAD	8.80 Put	201	71.3454	63.7394	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	286.4090	324.2741	0.0000	0.0000	0	0.00		
			402					0.00	0.00	602.00	153 961.00
		Total	35,689					2,011.00	18,567,866.40	1 705 766.00	12 163 018 876.50
Future											
Jun 2013	ZACA	Future	25	8.9441	8.9335	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	33,916	11.8431	11.8422	11.8405	11.8405	500	5,920,250.00		
Jun 2013	ZAEU	Future	38,409	11.9933	11.9927	0.0000	0.0000	1,850	22,203,145.00		
Sep 2013	ZAEU	Future	14,470	12.1535	12.1530	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	504	12.3048	12.3047	0.0000	0.0000	19	233,667.70		
			87,299					2,369.00	28,357,062.70	2 943 365.00	32 523 924 716.60
Option											
Mar 2013	ZAEU	11.00 Put	1,250	1.5869	1.8167	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	3.6474	4.4640	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.40 Put	300	99.7542	97.6821	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	241.8028	239.3415	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	179.8770	176.5243	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	554.6443	544.7446	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	422.0712	411.8129	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	281.9631	272.9067	0.0000	0.0000	0	0.00		
			30,950					0.00	0.00	624 468.00	158 733 905.40
		Total	118,249					2,369.00	28,357,062.70	3 567 833.00	32 682 658 622.00
Future											
Mar 2013	ZAFR	Future	50	9.6671	9.6598	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7929	9.7857	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 186.00	3 191 099 847.50

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Total			100					0.00	0.00	370 186.00	3 191 099 847.50
Future											
Mar 2013	ZAGB	Future	9,062	13.7168	13.6866	13.7167	13.6710	1,375	18,824,337.00		
Jun 2013	ZAGB	Future	2,927	13.8753	13.8448	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	500	14.0455	14.0154	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	71	14.2069	14.1773	0.0000	0.0000	40	567,240.00		
			12,560					1,415.00	19,391,577.00	2 486 621.00	31 041 058 283.70
Option											
Mar 2013	ZAGB	13.70 Put	200	87.1780	124.2291	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	43.8118	54.2365	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	11.4720	11.8002	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	42.0894	41.7923	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	882.4880	913.2833	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	85.9041	86.3708	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	40.9828	41.5101	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
Total			14,958					1,415.00	19,391,577.00	2 877 992.00	31 167 902 968.75
Future											
Mar 2013	ZAJY	Future	24,041	0.0974	0.0982	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0987	0.0995	0.0000	0.0000	0	0.00		
			37,634					0.00	0.00	377 917.00	3 884 275 152.50
Total			37,634					0.00	0.00	377 917.00	3 884 275 152.50
Future											
Mar 2013	ZANZ	Future	0	7.4940	7.5159	0.0000	0.0000	3,000	22,373,400.00		
			0					3,000.00	22,373,400.00	18 000.00	132 501 700.00
Total			0					3,000.00	22,373,400.00	38 000.00	133 185 700.00
Future											
Mar 2013	ZAUM	Future	1,352	9.1045	9.1178	9.1085	9.1075	30	27,323,500.00		
Jun 2013	ZAUM	Future	5	9.2134	9.2269	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.3286	9.3424	0.0000	0.0000	0	0.00		
			1,359					30.00	27,323,500.00	29 688.00	23 910 322 600.00
Option											
Mar 2013	ZAUM	9.02 Call	97	14059.0509	15469.6095	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
Total			1,456					30.00	27,323,500.00	30 841.00	23 942 063 811.88
Future											
Mar 2013	ZAUS	Future	351,795	9.1045	9.1178	9.1257	9.0810	29,530	268,817,937.00		
Jun 2013	ZAUS	Future	81,329	9.2134	9.2269	9.2362	9.2000	4,786	44,105,509.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZAUS	Future	34,792	9.3286	9.3424	9.3345	9.3332	753	7,028,874.60		
Dec 2013	ZAUS	Future	12,702	9.4363	9.4506	9.4438	9.4438	150	1,416,570.00		
			<u>480,618</u>					<u>35,219.00</u>	<u>321,368,890.60</u>	<u>34 642 466.00</u>	<u>280 009 302 096.10</u>

Option

Mar 2013	ZAUS	8.00 Put	10,000	0.0639	0.0801	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.10 Put	180	0.1043	0.1363	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.30 Put	7,000	0.3036	0.3764	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.40 Put	3,000	0.5430	0.6187	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.50 Put	4,376	0.9988	1.0503	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.60 Put	15,000	1.8915	1.8482	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.75 Put	6,000	7.0158	6.9748	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.77 Put	10,000	8.4164	8.4205	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.80 Call	1,500	315.4645	328.8533	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.80 Put	100	10.9645	11.0533	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.85 Call	1,700	271.1567	284.7275	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.90 Call	1,000	229.1028	242.8865	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	8.90 Put	6,000	24.6028	25.0865	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.00 Call	21,000	153.9200	168.0194	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.00 Put	1,000	49.4200	50.2194	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.02 Call	10,000	140.5905	154.6961	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.10 Call	9,820	93.8080	107.5802	0.0000	0.0000	180	16,200.00
Mar 2013	ZAUS	9.20 Call	100	56.8791	68.7772	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.25 Call	5,000	43.7596	54.5206	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.30 Call	10,000	33.4729	43.0552	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.32 Call	2,000	30.0329	39.1451	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.35 Call	6,200	25.4972	33.9165	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.41 Call	2,000	18.3293	25.4312	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.45 Call	1,000	14.6930	20.9871	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.50 Call	6,500	11.1423	16.5184	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	9.60 Call	200	6.0907	10.2868	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	10.00 Call	21,000	0.3664	1.7815	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	10.20 Call	250	0.1622	0.7044	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	10.55 Call	250	0.0526	0.1567	0.0000	0.0000	0	0.00
Mar 2013	ZAUS	10.85 Call	250	0.0256	0.0497	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.50 Put	1,000	35.1283	34.1873	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.60 Put	10,000	47.9233	47.0411	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.68 Put	145	60.7537	59.9572	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.70 Put	20,201	64.3657	63.5959	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.75 Put	500	74.1627	73.4637	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	8.85 Put	6,000	102.4050	99.3524	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	9.00 Call	2,500	370.0723	380.5939	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	9.00 Put	3,400	156.6723	153.6939	0.0000	0.0000	0	0.00
Jun 2013	ZAUS	9.10 Call	20,000	314.4080	325.0357	0.0000	0.0000	0	0.00

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Jun 2013	ZAUS	9.18 Call	6,000	274.5357	285.2508	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	265.2025	275.9342	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	201	244.9541	253.7182	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	233.5263	242.1276	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	312.7967	307.7912	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	192.8358	200.7976	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	120.4472	126.5641	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	96.7026	102.0027	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	78.3153	82.9071	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	201	56.2527	59.8836	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	130.5088	127.6114	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	370.1540	363.6647	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	360.0023	366.1286	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	230.1543	234.0966	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	219.5334	223.2298	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	167.0932	169.5399	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	49.9623	49.1980	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	174.0053	173.6989	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	259.3655	259.1053	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	593.1818	606.3114	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	403.8967	414.1584	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	265.7256	272.5140	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	167.3251	171.1004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1826.8003	1844.1278	0.0000	0.0000	0	0.00		
			<u>254,374</u>					<u>180.00</u>	<u>16,200.00</u>	<u>4 335 349.00</u>	<u>1 797 843 438.29</u>
	Total		734,992					35,399.00	321,385,090.60	38 977 815.00	281 807 145 534.39

Grand Total	1,390,603			54,224.00	438 085 496.70	54,938,251	419,840,221,354.98
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