



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-March-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2013	CACV	Future	5,000	0.1679	0.1620	0.0000	0	0.00		
				<u>5,000</u>				<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>495 000.00</u>
			Total	5,000				0.00	0.00	5 000.00	495 000.00
Future											
	Apr 2013	CACY	Future	15,000	5.7672	11.0848	0.0000	0	0.00		
				<u>15,000</u>				<u>0.00</u>	<u>0.00</u>	<u>15 000.00</u>	<u>493 950.00</u>
			Total	15,000				0.00	0.00	15 000.00	493 950.00
Future											
	Jun 2013	CACZ	Future	5,000	126.5560	114.8039	0.0000	0	0.00		
				<u>5,000</u>				<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>475 000.00</u>
			Total	5,000				0.00	0.00	5 000.00	475 000.00
Future											
	Apr 2013	CADA	Future	30,000	0.0134	0.0157	0.0000	0	0.00		
				<u>30,000</u>				<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 140 000.00</u>
			Total	30,000				0.00	0.00	30 000.00	1 140 000.00
Future											
	Apr 2013	CADB	Future	50,000	0.0165	0.0176	0.0000	0	0.00		
				<u>50,000</u>				<u>0.00</u>	<u>0.00</u>	<u>50 000.00</u>	<u>2 250 000.00</u>
			Total	50,000				0.00	0.00	50 000.00	2 250 000.00
Future											
	Jun 2013	CADE	Future	100	6378.2933	3597.0809	0.0000	0	0.00		
				<u>100</u>				<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>47 000.00</u>
			Total	100				0.00	0.00	200.00	47 000.00
Future											
	Jun 2013	CADF	Future	100	3132.8087	1389.5367	0.0000	0	0.00		

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			100					0.00	0.00	200.00	61 000.00
		Total	100					0.00	0.00	200.00	61 000.00
Future											
	Jun 2013	CADG	Future	7,500	76.2942	67.1582	0.0000	0.0000	0	0.00	
				7,500					0.00	0.00	7 500.00
		Total	7,500					0.00	0.00	7 500.00	400 000.00
Future											
	Jun 2013	CADH	Future	25,000	5.7114	0.0000	0.0000	0.0000	25,000	209,925.00	
				25,000					25,000.00	209,925.00	25 000.00
		Total	25,000					25,000.00	209,925.00	25 000.00	209 925.00
Future											
	Mar 2013	DAGB	Future	6,000	14.1981	14.0500	0.0000	0.0000	6,000	84,365,400.00	
				6,000					6,000.00	84,365,400.00	10 000.00
Option											
	Mar 2013	DAGB	14.08 Put	6,000	29.8953	0.0000	0.0000	0.0000	6,000	660,000.00	
				6,000					6,000.00	660,000.00	10 000.00
		Total	12,000					12,000.00	85,025,400.00	20 000.00	139 001 000.00
Option											
	Apr 2013	DANZ	7.74 Put	6,000	40.8105	0.0000	0.0000	0.0000	6,000	453,000.00	
	Apr 2013	DANZ	7.75 Put	5,000	44.2836	0.0000	0.0000	0.0000	5,000	416,000.00	
	Apr 2013	DANZ	7.77 Put	5,000	53.8985	0.0000	0.0000	0.0000	5,000	410,000.00	
				16,000					16,000.00	1,279,000.00	6 000.00
		Total	16,000					16,000.00	1,279,000.00	6 000.00	453 000.00
Future											
	Apr 2013	DAUS	Future	3,036	9.3631	9.2988	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4977	9.4329	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.7709	9.7053	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7956	9.7300	0.0000	0.0000	0	0.00	
				44,536					0.00	0.00	804 146.00
Option											
	Mar 2013	DAUS	8.20 Put	5,400	0.0033	0.0050	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.51 Call	5,400	8.2363	10.6317	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.24 Put	30,000	27.5468	54.9681	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Put	5,000	67.8113	0.0000	0.0000	0.0000	5,000	383,000.00	
	Apr 2013	DAUS	9.20 Put	10,000	59.2102	84.9471	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.3320	0.5460	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	98.0578	82.6749	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.3338	3.3129	0.0000	0.0000	0	0.00	

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May 2013	DAUS	9.51 Call	7,500	171.6652	152.3770	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	6.3405	8.1898	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	236.7927	215.2993	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	162.2996	191.6636	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	194.3038	179.7312	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	11.8952	14.6318	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	298.5645	276.2340	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	18.3134	21.8900	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	201.6546	232.9511	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	356.3355	332.9745	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	242.7563	227.5741	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	234.2368	267.1191	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	276.4455	261.6772	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	25.6836	30.0682	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	412.6674	388.4929	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	346.4238	384.8305	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	274.4084	261.0007	0.0000	0.0000	0	0.00		
			<u>165,800</u>					<u>5,000.00</u>	<u>383,000.00</u>	<u>1 588 890.00</u>	<u>82 770 924.93</u>
	Total		210,336					5,000.00	383,000.00	2 393 036.00	7 247 502 332.43
Future											
Jun 2013	ZAAD	Future	15,710	9.7892	9.6736	9.7925	9.7445	2,511	24,575,712.70		
Sep 2013	ZAAD	Future	8,269	9.8441	9.7278	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,932	9.8945	9.7782	0.0000	0.0000	0	0.00		
			<u>25,911</u>					<u>2,511.00</u>	<u>24,575,712.70</u>	<u>1 791 351.00</u>	<u>12 979 309 053.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	12.0258	13.9806	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	19.5808	25.2169	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	624.0762	534.3722	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	143.6856	118.7005	0.0000	0.0000	0	0.00		
			<u>804</u>					<u>0.00</u>	<u>0.00</u>	<u>1 004.00</u>	<u>171 850.00</u>
	Total		26,715					2,511.00	24,575,712.70	1 792 355.00	12 979 480 903.40
Future											
Jun 2013	ZACA	Future	25	9.2050	9.1139	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>25 803.00</u>	<u>192 536 534.20</u>
	Total		25					0.00	0.00	25 803.00	192 536 534.20
Future											
Jun 2013	ZAEU	Future	58,079	12.2490	12.1467	12.2680	12.1970	2,334	28,559,863.00		
Sep 2013	ZAEU	Future	17,637	12.4146	12.3105	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,460	12.5713	12.4667	0.0000	0.0000	0	0.00		
			<u>77,176</u>					<u>2,334.00</u>	<u>28,559,863.00</u>	<u>3 064 182.00</u>	<u>33 977 957 169.80</u>

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Option											
Jun 2013	ZAEU	11.40 Put	300	40.6186	54.0570	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	116.9497	151.0626	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	213.3302	184.0797	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	385.2240	436.8446	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	502.3344	454.6000	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	324.5284	293.4077	0.0000	0.0000	0	0.00		
			<u>2,100</u>					<u>0.00</u>	<u>0.00</u>	<u>624 468.00</u>	<u>158 733 905.40</u>
		Total	79,276					2,334.00	28,559,863.00	3 688 650.00	34 136 691 075.20
Future											
Jun 2013	ZAFR	Future	50	10.0261	9.9421	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	10.1709	10.0841	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>370 361.00</u>	<u>3 192 825 402.50</u>
		Total	125					0.00	0.00	370 361.00	3 192 825 402.50
Future											
Jun 2013	ZAGB	Future	8,906	14.3443	14.2079	14.3700	14.3000	17	243,279.00		
Sep 2013	ZAGB	Future	2,930	14.5229	14.3850	0.0000	0.0000	25	361,250.00		
Dec 2013	ZAGB	Future	1,066	14.6932	14.5544	14.6480	14.6480	8	117,184.00		
			<u>12,902</u>					<u>50.00</u>	<u>721,713.00</u>	<u>2 558 511.00</u>	<u>32 040 227 828.30</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	7.5347	7.7780	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	29.7394	31.1130	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	530.1889	615.2651	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	183.2119	139.9554	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	86.9892	59.9231	0.0000	0.0000	0	0.00		
			<u>1,998</u>					<u>0.00</u>	<u>0.00</u>	<u>391 371.00</u>	<u>126 844 685.05</u>
		Total	14,900					50.00	721,713.00	2 949 882.00	32 167 072 513.35
Future											
Jun 2013	ZAJY	Future	16,543	0.0996	0.0981	0.0997	0.0997	2,950	29,430,970.00		
Sep 2013	ZAJY	Future	919	0.1010	0.0995	0.0000	0.0000	0	0.00		
			<u>17,462</u>					<u>2,950.00</u>	<u>29,430,970.00</u>	<u>407 056.00</u>	<u>4 167 800 579.50</u>
		Total	17,462					2,950.00	29,430,970.00	407 056.00	4 167 800 579.50
Future											
Jun 2013	ZAUM	Future	1,281	9.4376	9.3732	9.4660	9.4335	37	34,938,000.00		
Sep 2013	ZAUM	Future	2	9.5579	9.4927	0.0000	0.0000	0	0.00		
			<u>1,283</u>					<u>37.00</u>	<u>34,938,000.00</u>	<u>34 591.00</u>	<u>28 406 084 890.00</u>
		Total	1,283					37.00	34,938,000.00	35 744.00	28 437 826 101.88
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUS	Future	617,230	9.4376	9.3732	9.4660	9.4010	21,195	199,819,532.90		
Sep 2013	ZAUS	Future	57,153	9.5579	9.4927	0.0000	0.0000	12,850	122,931,561.80		
Dec 2013	ZAUS	Future	27,141	9.6708	9.6054	9.6720	9.6400	58	560,264.00		
Mar 2014	ZAUS	Future	1,900	9.7930	9.7274	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	2,320	9.8461	9.7761	0.0000	0.0000	0	0.00		
			<u>705,744</u>					<u>34,103.00</u>	<u>323,311,358.70</u>	<u>36 463 681.00</u>	<u>296 886 079 479.90</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	11.8180	16.5384	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	17.4361	23.5813	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	23.4743	30.9666	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	25.2366	33.0967	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	30.1431	38.9773	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	42.3882	53.4169	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	505.8234	460.8652	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	68.2234	87.6652	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	433.6759	392.7478	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	112.4897	137.9972	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	380.7578	343.0878	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	368.2173	331.3578	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	338.0811	303.2381	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,000	150.4811	180.0381	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	320.8397	287.1896	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	172.0937	203.6332	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	258.1269	231.1491	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	7,500	215.0715	193.9456	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	277.4715	320.7456	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	150.5384	136.0921	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	115.0997	104.8670	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	88.9700	81.9833	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	59.3488	55.4885	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	74.3075	88.1569	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	127.2734	149.1584	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	239.8347	272.9332	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	445.9779	417.5251	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	273.9582	258.5196	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	259.9344	245.4563	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	191.4684	181.6995	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	170.3625	161.9338	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	32.0615	39.7547	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	111.9130	130.1890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	175.3715	198.3113	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	714.8899	679.6115	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	479.4312	455.6824	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.27	Call	750	305.4213	292.4830	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	11.00	Call	100	184.0845	178.8948	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.25	Put	200	309.7024	338.5133	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50	Call	200	390.7746	378.5595	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	2078.6472	2018.5876	0.0000	0.0000	0	0.00	
				<u>286,448</u>				<u>0.00</u>	<u>0.00</u>	<u>4 592 113.00</u>	<u>1 832 768 052.27</u>
	Total			992,192				34,103.00	323,311,358.70	41 055 794.00	298 718 847 532.17

Grand Total	1,508,014							99,985.00	528 434 942.40	58,204,777	445,958,318,084.17
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