



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.1742	0.1679	0.0000	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	4.2988	5.7672	0.0000	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	124.0964	126.5560	0.0000	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	0.0121	0.0134	0.0000	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	0.0187	0.0165	0.0000	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	4887.6629	6378.2933	0.0000	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	(11.6934)	3132.8087	0.0000	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	64.9807	76.2942	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	(25.4455)	5.7114	0.0000	0.0000	0	0.00	
				25,000					0.00	0.00	25 000.00
		Total	25,000					0.00	0.00	25 000.00	209 925.00
Future											
	Mar 2013	DAGB	Future	0	14.1114	14.1981	0.0000	0.0000	6,000	84,361,800.00	
				0					6,000.00	84,361,800.00	16 000.00
Option											
	Mar 2013	DAGB	14.08 Put	6,000	35.4023	29.8953	0.0000	0.0000	0	0.00	
				6,000					0.00	0.00	10 000.00
		Total	6,000					6,000.00	84,361,800.00	26 000.00	223 362 800.00
Future											
	Apr 2013	DANZ	Future	0	7.7785	7.7844	0.0000	0.0000	8,000	62,012,800.00	
				0					8,000.00	62,012,800.00	329 000.00
Option											
	Apr 2013	DANZ	7.74 Put	6,000	37.6349	40.8105	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	41.1364	44.2836	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	50.9915	53.8985	0.0000	0.0000	0	0.00	
				16,000					0.00	0.00	230 000.00
		Total	16,000					8,000.00	62,012,800.00	559 000.00	2 398 007 698.74
Future											
	Mar 2013	DAUS	Future	5,000	9.3068	9.3386	0.0000	0.0000	5,000	46,438,000.00	
	Apr 2013	DAUS	Future	3,036	9.3307	9.3631	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4649	9.4977	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.7379	9.7709	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7628	9.7956	0.0000	0.0000	0	0.00	
				49,536					5,000.00	46,438,000.00	809 146.00
Option											
	Mar 2013	DAUS	8.20 Put	5,400	0.0000	0.0033	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.51 Call	5,400	0.5647	8.2363	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.24 Put	30,000	23.2299	27.5468	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Put	5,000	73.6447	67.8113	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Apr 2013	DAUS	9.20 Put	10,000	63.1945	59.2102	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.20 Put	5,800	0.2792	0.3320	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.51 Call	5,800	80.8732	98.0578	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.20 Put	7,500	2.5593	2.3338	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.51 Call	7,500	153.0465	171.6652	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	6.5357	6.3405	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	215.5762	236.7927	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	169.7366	162.2996	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	178.5848	194.3038	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	12.3212	11.8952	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	278.4198	298.5645	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	19.4873	18.3134	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	210.8218	201.6546	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	336.4704	356.3355	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	227.6524	242.7563	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	245.0129	234.2368	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	261.7399	276.4455	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	26.9944	25.6836	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	393.1052	412.6674	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	359.6792	346.4238	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	260.8127	274.4084	0.0000	0.0000	0	0.00		
			<u>165,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 588 890.00</u>	<u>82 770 924.93</u>
	Total		215,336					5,000.00	46,438,000.00	2 398 036.00	7 293 940 332.43
Future											
Jun 2013	ZAAD	Future	15,038	9.7828	9.7892	9.7855	9.7235	2,064	20,082,395.00		
Sep 2013	ZAAD	Future	8,269	9.8373	9.8441	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,872	9.8893	9.8945	0.0000	0.0000	60	590,550.00		
			<u>25,179</u>					<u>2,124.00</u>	<u>20,672,945.00</u>	<u>1 793 475.00</u>	<u>12 999 981 998.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	11.6816	12.0258	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	19.0957	19.5808	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	616.7670	624.0762	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	139.7535	143.6856	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		25,983					2,124.00	20,672,945.00	1 794 479.00	13 000 153 848.40
Future											
Jun 2013	ZACA	Future	25	9.1874	9.2050	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											

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Jun 2013	ZAEU	Future	58,076	12.1210	12.2490	12.1672	12.1382	2,935	35,767,878.00		
Sep 2013	ZAEU	Future	17,804	12.2838	12.4146	12.3045	12.3045	334	4,108,033.00		
Dec 2013	ZAEU	Future	1,460	12.4396	12.5713	0.0000	0.0000	0	0.00		
			<u>77,340</u>					<u>3,269.00</u>	<u>39,875,911.00</u>	<u>3 067 451.00</u>	<u>34 017 833 080.80</u>
Option											
Jun 2013	ZAEU	11.40 Put	300	50.7880	40.6186	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	148.5053	116.9497	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	165.3352	213.3302	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	445.6495	385.2240	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	437.8145	502.3344	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	281.6640	324.5284	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		79,440					3,269.00	39,875,911.00	3 691 919.00	34 176 566 986.20
Future											
Jun 2013	ZAFR	Future	50	9.9359	10.0261	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	10.0767	10.1709	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	8,849	14.2548	14.3443	14.2300	14.2000	58	827,622.00		
Sep 2013	ZAGB	Future	3,239	14.4315	14.5229	14.3875	14.3875	593	8,529,885.00		
Dec 2013	ZAGB	Future	991	14.6012	14.6932	0.0000	0.0000	75	1,092,937.50		
			<u>13,079</u>					<u>726.00</u>	<u>10,450,444.50</u>	<u>2 559 237.00</u>	<u>32 050 678 272.80</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	7.8942	7.5347	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	31.8801	29.7394	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	584.7414	530.1889	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	152.9975	183.2119	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	67.1783	86.9892	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		15,077					726.00	10,450,444.50	2 950 608.00	32 177 522 957.85
Future											
Jun 2013	ZAJY	Future	16,543	0.0995	0.0996	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1008	0.1010	0.0000	0.0000	0	0.00		
			<u>17,462</u>					<u>0.00</u>	<u>0.00</u>	<u>407 056.00</u>	<u>4 167 800 579.50</u>
	Total		17,462					0.00	0.00	407 056.00	4 167 800 579.50
Future											
Jun 2013	ZAUM	Future	1,281	9.4051	9.4376	9.4005	9.4005	5	4,700,250.00		
Sep 2013	ZAUM	Future	2	9.5246	9.5579	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			1,283					5.00	4,700,250.00	34 596.00	28 410 785 140.00
		Total	1,283					5.00	4,700,250.00	35 749.00	28 442 526 351.88

Future

Jun 2013	ZAUS	Future	637,185	9.4051	9.4376	9.4163	9.3400	32,932	309,386,867.90		
Sep 2013	ZAUS	Future	57,577	9.5246	9.5579	9.5201	9.4525	804	7,605,268.00		
Dec 2013	ZAUS	Future	27,081	9.6376	9.6708	9.5842	9.5785	965	9,248,411.00		
Mar 2014	ZAUS	Future	1,900	9.7601	9.7930	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.8141	9.8461	0.0000	0.0000	900	8,837,280.00		
			726,963					35,601.00	335,077,826.90	36 499 282.00	297 221 157 306.80

Option

Jun 2013	ZAUS	8.50 Put	1,000	12.9890	11.8180	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	18.7347	17.4361	0.0000	0.0000	1,000	12,000.00		
Jun 2013	ZAUS	8.68 Put	145	24.8465	23.4743	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	26.6238	25.2366	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	31.5599	30.1431	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	37.2694	0.0000	0.0000	0.0000	1,000	32,000.00		
Jun 2013	ZAUS	8.85 Put	6,000	43.8437	42.3882	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	477.0457	505.8234	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	71.9457	68.2234	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	405.7755	433.6759	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	117.5732	112.4897	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	353.6513	380.7578	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	341.3215	368.2173	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	311.7432	338.0811	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,000	156.6432	150.4811	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	294.8551	320.8397	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	178.8517	172.0937	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	257.9392	283.0484	0.0000	0.0000	1,000	246,000.00		
Jun 2013	ZAUS	9.40 Call	300	233.6904	258.1269	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	194.6419	215.0715	0.0000	0.0000	1,000	179,000.00		
Jun 2013	ZAUS	9.50 Put	1,000	289.5419	277.4715	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	134.4343	150.5384	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	101.8796	115.0997	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	78.7536	88.9700	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	52.4239	59.3488	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	78.8358	74.3075	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	134.1043	127.2734	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	250.3512	239.8347	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	424.4960	445.9779	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	258.9532	273.9582	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	245.4433	259.9344	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	180.0367	191.4684	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>
Sep 2013	ZAUS	10.32	Call	200	159.9290	170.3625	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.00	Put	100	33.6175	32.0615	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.75	Put	750	117.2366	111.9130	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.00	Put	750	183.3066	175.3715	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.20	Call	100	691.9688	714.8899	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.69	Call	750	461.7586	479.4312	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.27	Call	750	292.7642	305.4213	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	11.00	Call	100	175.5606	184.0845	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.25	Put	200	317.0330	309.7024	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50	Call	200	375.9365	390.7746	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	2052.6994	2078.6472	0.0000	0.0000	0	0.00	
					<u>290,448</u>				<u>4,000.00</u>	<u>469,000.00</u>	<u>4 596 113.00</u>
	Total				1,017,411				39,601.00	335,546,826.90	41 095 395.00
										<u>1 833 237 052.27</u>	<u>299 054 394 359.07</u>

Grand Total	1,531,842	64,725.00	604 058 977.40	58,269,502	446,562,377,061.57
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