



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.1660	0.1742	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	5.8690	4.2988	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	113.2352	124.0964	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	0.0148	0.0121	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	0.0218	0.0187	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	3062.5247	4887.6629	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	(1942.0355)	(11.6934)	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	54.9386	64.9807	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	(67.3733)	(25.4455)	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	6,000	14.0180	14.1114	0.0000	0.0000	6,000	84,078,000.00	
				6,000					6,000.00	84,078,000.00	22 000.00
Option											
	Mar 2013	DAGB	14.08 Put	6,000	81.5045	35.4023	0.0000	0.0000	0	0.00	
				6,000					0.00	0.00	10 000.00
		Total	12,000					6,000.00	84,078,000.00	32 000.00	307 440 800.00
Option											
	Apr 2013	DANZ	7.74 Put	6,000	45.0403	37.6349	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	49.2869	41.1364	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	60.8418	50.9915	0.0000	0.0000	0	0.00	
				16,000					0.00	0.00	6 000.00
		Total	16,000					0.00	0.00	6 000.00	453 000.00
Future											
	Mar 2013	DAUS	Future	5,000	9.2463	9.3068	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	3,036	9.2678	9.3307	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4023	9.4649	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6758	9.7379	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7011	9.7628	0.0000	0.0000	0	0.00	
				49,536					0.00	0.00	809 146.00
Option											
	Mar 2013	DAUS	9.24 Put	30,000	33.3284	23.2299	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.28 Call	10,000	23.3472	0.0000	0.0000	0.0000	10,000	392,000.00	
	Mar 2013	DAUS	9.35 Put	5,000	112.8766	73.6447	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.20 Put	10,000	79.8257	63.1945	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.2941	0.2792	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	61.1124	80.8732	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.6776	2.5593	0.0000	0.0000	0	0.00	

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May 2013	DAUS	9.51 Call	7,500	129.3716	153.0465	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	7.0675	6.5357	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	187.9189	215.5762	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	189.3491	169.7366	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	157.2480	178.5848	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	13.1978	12.3212	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	247.7826	278.4198	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	20.5110	19.4873	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	231.2998	210.8218	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	303.6775	336.4704	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	203.8531	227.6524	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	265.7897	245.0129	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	236.5757	261.7399	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	27.9226	26.9944	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	357.7243	393.1052	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	386.0309	359.6792	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	238.8042	260.8127	0.0000	0.0000	0	0.00		
				<u>165,000</u>				<u>10,000.00</u>	<u>392,000.00</u>	<u>1 598 890.00</u>	<u>83 162 924.93</u>
		Total	214,536					10,000.00	392,000.00	2 408 036.00	7 294 332 332.43
Future											
Jun 2013	ZAAD	Future	15,538	9.7439	9.7828	9.7545	9.7465	511	4,984,491.50		
Sep 2013	ZAAD	Future	8,269	9.7964	9.8373	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,872	9.8484	9.8893	0.0000	0.0000	0	0.00		
			<u>25,679</u>					<u>511.00</u>	<u>4,984,491.50</u>	<u>1 793 986.00</u>	<u>13 004 966 489.90</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	12.0719	11.6816	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	20.0966	19.0957	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	582.3774	616.7670	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	128.7143	139.7535	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	26,483					511.00	4,984,491.50	1 794 990.00	13 005 138 339.90
Future											
Jun 2013	ZACA	Future	25	9.1724	9.1874	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	58,106	12.0336	12.1210	12.0900	12.0405	1,368	16,478,877.50		
Sep 2013	ZAEU	Future	17,997	12.1934	12.2838	12.1955	12.1955	500	6,097,750.00		
Dec 2013	ZAEU	Future	1,460	12.3486	12.4396	0.0000	0.0000	0	0.00		
			<u>77,563</u>					<u>1,868.00</u>	<u>22,576,627.50</u>	<u>3 069 319.00</u>	<u>34 040 409 708.30</u>

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Option											
Jun 2013	ZAEU	11.40 Put	300	60.5839	50.7880	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	174.7231	148.5053	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	136.1104	165.3352	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	485.2303	445.6495	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	390.9758	437.8145	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	247.3479	281.6640	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	79,663					1,868.00	22,576,627.50	3 693 787.00	34 199 143 613.70
Future											
Jun 2013	ZAFR	Future	50	9.8641	9.9359	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	10.0020	10.0767	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	8,691	14.1617	14.2548	14.2185	14.1680	1,253	17,785,605.00		
Sep 2013	ZAGB	Future	2,764	14.3338	14.4315	14.3460	14.3460	500	7,173,000.00		
Dec 2013	ZAGB	Future	991	14.5027	14.6012	0.0000	0.0000	0	0.00		
			<u>12,446</u>					<u>1,753.00</u>	<u>24,958,605.00</u>	<u>2 560 990.00</u>	<u>32 075 636 877.80</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	7.5812	7.8942	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	31.0777	31.8801	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	636.3344	584.7414	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	117.0925	152.9975	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	48.9139	67.1783	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	14,444					1,753.00	24,958,605.00	2 952 361.00	32 202 481 562.85
Future											
Jun 2013	ZAJY	Future	16,543	0.0992	0.0995	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1005	0.1008	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	9.3448	9.4051	9.3615	9.3565	5	4,680,750.00		
Sep 2013	ZAUM	Future	2	9.4615	9.5246	0.0000	0.0000	0	0.00		
			<u>1,283</u>					<u>5.00</u>	<u>4,680,750.00</u>	<u>34 601.00</u>	<u>28 415 465 890.00</u>
		Total	1,283					5.00	4,680,750.00	35 754.00	28 447 207 101.88
Future											

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Jun 2013	ZAUS	Future	654,659	9.3448	9.4051	9.3915	9.3495	33,098	310,002,592.70		
Sep 2013	ZAUS	Future	57,582	9.4615	9.5246	9.4666	9.4666	5	47,333.00		
Dec 2013	ZAUS	Future	27,081	9.5742	9.6376	9.6095	9.5891	755	7,252,820.50		
Mar 2014	ZAUS	Future	1,900	9.6984	9.7601	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.7534	9.8141	0.0000	0.0000	0	0.00		
			<u>744,442</u>					<u>33,858.00</u>	<u>317,302,746.20</u>	<u>36 533 140.00</u>	<u>297 538 460 053.00</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	14.6268	12.9890	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	21.1389	18.7347	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	28.0687	24.8465	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	30.0845	26.6238	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	35.6799	31.5599	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	42.1501	37.2694	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	49.5940	43.8437	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	428.4245	477.0457	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	4,000	83.6245	71.9457	0.0000	0.0000	600	52,932.00		
Jun 2013	ZAUS	9.10 Call	20,000	360.7201	405.7755	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	134.7446	117.5732	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	311.7134	353.6513	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	300.1934	341.3215	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	272.6749	311.7432	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,000	177.8749	156.6432	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	257.0422	294.8551	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	202.1837	178.8517	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	223.0931	257.9392	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	203.1467	233.6904	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	168.1769	194.6419	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	323.3769	289.5419	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	115.0209	134.4343	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	87.1446	101.8796	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	81.2341	0.0000	0.0000	0.0000	600	49,956.00		
Jun 2013	ZAUS	10.00 Call	5,000	67.2185	78.7536	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	44.7106	52.4239	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	85.3003	78.8358	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	144.7353	134.1043	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	272.1514	250.3512	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	386.0824	424.4960	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	233.6494	258.9532	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	221.2890	245.4433	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	162.2378	180.0367	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	144.0700	159.9290	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	35.4125	33.6175	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	127.5149	117.2366	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.00 Put	750	196.4824	183.3066	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	650.7377	691.9688	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	431.1209	461.7586	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	272.4547	292.7642	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	163.2617	175.5606	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	337.2186	317.0330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	354.7732	375.9365	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1992.9417	2052.6994	0.0000	0.0000	0	0.00		
				<u>291,648</u>				<u>1,200.00</u>	<u>102,888.00</u>	<u>4 597 313.00</u>	<u>1 833 339 940.27</u>
		Total		1,036,090				35,058.00	317,405,634.20	41 130 453.00	299 371 799 993.27

Grand Total	1,555,811	55,195.00	459 076 108.20	58,324,697	447,021,453,169.77
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