



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.1676	0.1768	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	3.2853	1.1131	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	102.7722	123.6102	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	0.0205	0.0098	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	0.0412	0.0246	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	1294.6399	4850.7209	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	(2996.3898)	(1807.5684)	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	47.8836	61.8839	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	(2.1200)	(33.9902)	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											
	Apr 2013	DANZ	Future	13,500	7.6990	7.7678	0.0000	0.0000	13,500	103,969,300.00	
				13,500					13,500.00	103,969,300.00	342 500.00
		Total									2 490 414 000.00
Option											
	Apr 2013	DANZ	7.74 Put	6,000	69.8244	35.2135	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	76.8606	38.8752	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	91.7336	49.4046	0.0000	0.0000	0	0.00	
				16,000					0.00	0.00	230 000.00
		Total	29,500					13,500.00	103,969,300.00	572 500.00	2 501 976 998.74
Future											
	Mar 2013	DAUS	Future	0	9.2143	9.3023	0.0000	0.0000	30,000	276,429,000.00	
	Apr 2013	DAUS	Future	3,036	9.2215	9.3148	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.3530	9.4474	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6196	9.7179	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.6436	9.7425	0.0000	0.0000	0	0.00	
				44,536					30,000.00	276,429,000.00	839 146.00
		Total									7 487 598 407.50
Option											
	Apr 2013	DAUS	9.20 Put	10,000	90.2923	59.3168	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.3208	0.2253	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	44.2106	68.3578	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.7570	2.1275	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	105.0876	138.5993	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	7.4578	6.0385	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	163.3917	201.6987	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	203.9684	169.0938	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	138.1166	166.7760	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	14.0077	11.5467	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	222.1543	263.0873	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	21.8980	18.4605	0.0000	0.0000	0	0.00	

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Aug 2013	DAUS	9.24 Put	2,200	247.9782	209.9992	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	277.4248	320.0317	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	183.8114	214.4749	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	283.5306	243.7727	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	216.2910	247.7201	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	29.8609	25.5457	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	331.0461	375.0582	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	406.0542	359.4462	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	218.9875	247.4465	0.0000	0.0000	0	0.00		
			<u>120,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 598 890.00</u>	<u>83 162 924.93</u>
	Total		164,536					30,000.00	276,429,000.00	2 438 036.00	7 570 761 332.43
Future											
Jun 2013	ZAAD	Future	15,570	9.6324	9.7383	9.7100	9.6300	30	290,705.00		
Sep 2013	ZAAD	Future	8,269	9.6869	9.7927	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,872	9.7373	9.8449	0.0000	0.0000	0	0.00		
			<u>25,711</u>					<u>30.00</u>	<u>290,705.00</u>	<u>1 794 043.00</u>	<u>13 005 520 637.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	13.2787	11.6575	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	24.6391	19.6208	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	495.4634	576.3820	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	101.6476	123.1795	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		26,515					30.00	290,705.00	1 795 047.00	13 005 692 487.40
Future											
Jun 2013	ZACA	Future	25	9.1314	9.2218	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	58,062	11.9307	11.9960	11.9798	11.9100	468	5,590,015.10		
Sep 2013	ZAEU	Future	17,997	12.0916	12.1582	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,460	12.2447	12.3132	0.0000	0.0000	0	0.00		
			<u>77,519</u>					<u>468.00</u>	<u>5,590,015.10</u>	<u>3 072 358.00</u>	<u>34 076 849 951.80</u>
Option											
Jun 2013	ZAEU	11.40 Put	300	72.1750	64.8076	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	205.6255	187.3057	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	103.7319	125.2892	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	535.0262	506.1925	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	342.2774	377.8158	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	213.5835	238.8815	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>

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Total			79,619					468.00	5,590,015.10	3 696 826.00	34 235 583 857.20
Future											
Jun 2013	ZAFR	Future	50	9.8005	9.8547	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	9.9405	9.9952	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	370 361.00	3 192 825 402.50
Total			125					0.00	0.00	370 361.00	3 192 825 402.50
Future											
Jun 2013	ZAGB	Future	9,947	14.0951	14.1755	14.1652	14.0600	42	593,522.50		
Sep 2013	ZAGB	Future	2,764	14.2692	14.3502	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	988	14.4348	14.5178	0.0000	0.0000	0	0.00		
			<u>13,699</u>					<u>42.00</u>	<u>593,522.50</u>	2 563 037.00	32 104 713 430.80
Option											
Jun 2013	ZAGB	12.00 Put	699	7.2280	7.2798	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	30.3125	30.9339	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	674.1872	621.5476	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	92.5117	115.5690	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	39.5301	49.6758	0.0000	0.0000	0	0.00		
			<u>1,998</u>					<u>0.00</u>	<u>0.00</u>	391 371.00	126 844 685.05
Total			15,697					42.00	593,522.50	2 954 408.00	32 231 558 115.85
Future											
Jun 2013	ZAJY	Future	16,543	0.0987	0.0996	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1001	0.1010	0.0000	0.0000	0	0.00		
			<u>17,462</u>					<u>0.00</u>	<u>0.00</u>	407 056.00	4 167 800 579.50
Total			17,462					0.00	0.00	407 056.00	4 167 800 579.50
Future											
Jun 2013	ZAUM	Future	1,161	9.2940	9.3880	9.3375	9.2900	9	8,386,750.00		
Sep 2013	ZAUM	Future	2	9.4119	9.5067	0.0000	0.0000	0	0.00		
			<u>1,163</u>					<u>9.00</u>	<u>8,386,750.00</u>	34 731.00	28 537 448 620.00
Total			1,163					9.00	8,386,750.00	35 884.00	28 569 189 831.88
Future											
Jun 2013	ZAUS	Future	654,508	9.2940	9.3880	9.3641	9.2830	25,478	237,523,242.40		
Sep 2013	ZAUS	Future	57,582	9.4119	9.5067	9.4723	9.4142	75	707,406.80		
Dec 2013	ZAUS	Future	27,081	9.5224	9.6186	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,900	9.6411	9.7399	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.6983	9.7972	0.0000	0.0000	0	0.00		
			<u>744,291</u>					<u>25,553.00</u>	<u>238,230,649.20</u>	36 576 351.00	297 942 355 992.90
Option											
Jun 2013	ZAUS	8.50 Put	1,000	15.8743	11.9761	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	8.60 Put	11,000	22.8559	17.4897	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	30.2861	23.4181	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	32.4481	25.1521	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	38.4514	29.9856	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	45.3979	35.6063	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	53.4017	42.1114	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	386.3617	458.2488	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	12,300	92.3617	70.2488	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	321.0926	387.3516	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	147.2479	116.5411	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	274.2479	335.7254	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	263.2939	323.5479	0.0000	0.0000	8,800	2,270,400.00		
Jun 2013	ZAUS	9.25 Call	93,101	237.2316	294.3990	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,200	193.2316	156.3990	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	222.4961	277.7970	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	219.0445	179.0980	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	193.0554	241.6386	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	174.8110	217.9916	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	143.1191	180.2685	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	349.1191	292.2685	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	5,300	95.7855	122.8266	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	71.9983	92.2294	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	66.9360	85.8503	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	55.0108	70.7527	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	36.1301	46.6230	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	91.9435	76.8070	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	157.5099	132.1024	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	290.1705	249.5876	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	356.2184	406.5021	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	212.9689	244.9465	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	201.6408	231.9043	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	146.7911	169.0509	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	130.0217	149.8494	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	36.9371	32.1141	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	134.9589	115.8270	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	207.1449	181.0201	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	612.9401	673.2975	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	402.4478	445.4585	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	252.2698	280.5392	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	150.1564	167.3992	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	353.8198	315.2452	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	330.4392	361.2259	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1938.8334	2028.5097	0.0000	0.0000	0	0.00		

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		305,148					8,800.00	2,270,400.00	4 619 613.00	1 836 840 347.27
	Total	1,049,439					34,353.00	240,501,049.20	41 195 964.00	299 779 196 340.17

Grand Total	1,521,781						78,402.00	635 760 341.80	58,429,101	447,998,044,746.67
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