



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-February-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	0.0630	0.0758	0.0000	0.0000	0	0.00		
			<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>5 354.00</u>	<u>598 997.60</u>
		Total	4,500					0.00	0.00	5 354.00	598 997.60
Future	Mar 2013 CACI	Future	37,000	0.0234	0.0299	0.0000	0.0000	0	0.00		
			<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	<u>39 987.00</u>	<u>3 770 356.10</u>
		Total	37,000					0.00	0.00	39 987.00	3 770 356.10
Future	Mar 2013 CACN	Future	24,000	(0.0708)	(0.0612)	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>24 000.00</u>	<u>10 149 600.00</u>
		Total	24,000					0.00	0.00	24 000.00	10 149 600.00
Future	Mar 2013 CACO	Future	7,500	(0.0484)	(0.0225)	0.0000	0.0000	0	0.00		
			<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	<u>13 500.00</u>	<u>4 499 550.00</u>
		Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future	Mar 2013 CACQ	Future	67,300	0.0504	0.0582	0.0000	0.0000	0	0.00		
			<u>67,300</u>					<u>0.00</u>	<u>0.00</u>	<u>78 460.00</u>	<u>4 272 990.00</u>
		Total	67,300					0.00	0.00	78 460.00	4 272 990.00
Future	Mar 2013 CACR	Future	70,400	0.0312	0.0378	0.0000	0.0000	0	0.00		
			<u>70,400</u>					<u>0.00</u>	<u>0.00</u>	<u>71 737.00</u>	<u>3 731 358.00</u>
		Total	70,400					0.00	0.00	71 737.00	3 731 358.00
Future	Feb 2013 CACS	Future	40	1321.0806	1317.9308	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			40					0.00	0.00	40.00	1 140 000.00
		Total	40					0.00	0.00	40.00	1 140 000.00
Future											
	Feb 2013	CACU	Future	88,000	0.0615	0.0482	0.0000	0.0000	0	0.00	
				88,000					0.00	0.00	88 000.00
		Total	88,000					0.00	0.00	88 000.00	1 048 080 000.00
Future											
	Jun 2013	CACV	Future	5,000	0.0830	0.0851	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	5 000.00
		Total	5,000					0.00	0.00	5 000.00	495 000.00
Future											
	Feb 2013	CACW	Future	34,000	0.0815	0.0706	0.0000	0.0000	0	0.00	
				34,000					0.00	0.00	34 000.00
		Total	34,000					0.00	0.00	34 000.00	3 400.00
Future											
	Feb 2013	DANZ	Future	18,000	7.4282	7.5250	0.0000	0.0000	18,000	133,740,000.00	
				18,000					18,000.00	133,740,000.00	241 000.00
Option											
	Feb 2013	DANZ	7.40 Call	8,000	61.3155	0.0000	0.0000	0.0000	8,000	463,000.00	
	Feb 2013	DANZ	7.45 Call	10,000	37.9656	96.1605	0.0000	0.0000	20,000	1,063,000.00	
	Feb 2013	DANZ	7.52 Put	4,000	109.6973	45.8716	0.0000	0.0000	0	0.00	
	Feb 2013	DANZ	7.55 Put	14,000	134.4748	63.3752	0.0000	0.0000	0	0.00	
				36,000					28,000.00	1,526,000.00	168 000.00
		Total	54,000					46,000.00	135,266,000.00	409 000.00	8 452 998.74
Future											
	Jul 2013	DAUS	Future	25,000	9.0522	9.0816	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.3005	9.3323	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3090	9.3409	0.0000	0.0000	0	0.00	
				30,500					0.00	0.00	370 110.00
Option											
	Feb 2013	DAUS	8.10 Put	5,000	0.0143	0.0079	0.0000	0.0000	0	0.00	
	Feb 2013	DAUS	8.70 Put	35,000	7.5242	0.0000	0.0000	0.0000	35,000	427,000.00	
	Feb 2013	DAUS	8.75 Put	38,000	13.3820	0.0000	0.0000	0.0000	38,000	599,001.60	
	Feb 2013	DAUS	9.35 Call	5,000	0.2820	0.6796	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.10 Put	5,400	1.1447	1.1549	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	22.0896	27.3917	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.10 Put	5,800	6.2714	6.1208	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	63.6428	73.2604	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
May 2013	DAUS	8.10 Put	7,500	13.6368	13.3658	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.35 Call	7,500	112.6635	125.3873	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	22.7350	22.2103	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	160.0130	174.5436	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	402.9705	391.6922	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	115.0059	125.5534	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	32.6640	31.9106	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	207.2072	223.2658	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	444.4947	433.5593	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	150.6515	162.6353	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	484.8961	472.7668	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	179.6177	191.7060	0.0000	0.0000	0	0.00		
			<u>164,800</u>					<u>73,000.00</u>	<u>1,026,001.60</u>	<u>1 140 090.00</u>	<u>63 459 509.35</u>
	Total		195,300					73,000.00	1,026,001.60	1 510 200.00	3 357 189 330.35
Future											
Mar 2013	ZAAD	Future	10,515	9.1417	9.2124	9.1904	9.1904	250	2,297,600.00		
Jun 2013	ZAAD	Future	11,627	9.1870	9.2579	9.2429	9.2429	250	2,310,725.00		
Sep 2013	ZAAD	Future	5,100	9.2388	9.3119	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	685	9.2875	9.3625	0.0000	0.0000	0	0.00		
			<u>27,927</u>					<u>500.00</u>	<u>4,608,325.00</u>	<u>1 690 768.00</u>	<u>12 030 565 873.10</u>
Option											
Sep 2013	ZAAD	8.80 Put	201	99.7317	82.5792	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	252.6460	283.8531	0.0000	0.0000	0	0.00		
			<u>402</u>					<u>0.00</u>	<u>0.00</u>	<u>602.00</u>	<u>153 961.00</u>
	Total		28,329					500.00	4,608,325.00	1 691 370.00	12 030 719 834.10
Future											
Jun 2013	ZACA	Future	25	8.8291	8.9101	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21 631.00</u>	<u>154 939 954.20</u>
	Total		25					0.00	0.00	21 631.00	154 939 954.20
Future											
Mar 2013	ZAEU	Future	36,705	11.8900	11.9230	11.9140	11.8920	4,664	55,522,349.50		
Jun 2013	ZAEU	Future	33,581	12.0388	12.0729	12.0670	12.0670	13	156,871.00		
Sep 2013	ZAEU	Future	14,470	12.1953	12.2315	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	460	12.3408	12.3804	0.0000	0.0000	0	0.00		
			<u>85,216</u>					<u>4,677.00</u>	<u>55,679,220.50</u>	<u>2 900 475.00</u>	<u>32 017 883 863.90</u>
Option											
Mar 2013	ZAEU	11.00 Put	1,250	2.6923	2.6372	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	9.6358	12.8718	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	221.5807	209.5219	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	186.0022	198.7047	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	ZAEU	12.25 Put	200	517.1946	497.6906	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	424.8653	440.5570	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	278.8275	290.3221	0.0000	0.0000	0	0.00		
			30,650					0.00	0.00	624 168.00	158 696 975.40
	Total		115,866					4,677.00	55,679,220.50	3 524 643.00	32 176 580 839.30
Future											
Mar 2013	ZAFR	Future	50	9.6284	9.6646	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7534	9.7800	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 186.00	3 191 099 847.50
	Total		100					0.00	0.00	370 186.00	3 191 099 847.50
Future											
Mar 2013	ZAGB	Future	8,805	13.5995	13.8050	13.7159	13.5900	2,157	29,449,406.10		
Jun 2013	ZAGB	Future	2,772	13.7549	13.9629	13.8760	13.8700	22	305,140.00		
Sep 2013	ZAGB	Future	500	13.9211	14.1323	0.0000	0.0000	0	0.00		
			12,077					2,179.00	29,754,546.10	2 452 377.00	30 577 608 072.00
Option											
Mar 2013	ZAGB	13.70 Put	200	194.8071	94.9005	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	47.4417	100.0362	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	19.6585	14.3059	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	72.2079	51.1519	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	1007.5183	832.8137	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	92.0598	119.0940	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	49.6908	60.6725	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
	Total		14,475					2,179.00	29,754,546.10	2 843 748.00	30 704 452 757.05
Future											
Mar 2013	ZAJY	Future	24,061	0.0949	0.0953	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,618	0.0961	0.0964	0.0000	0.0000	0	0.00		
			37,679					0.00	0.00	355 842.00	3 673 863 099.30
	Total		37,679					0.00	0.00	355 842.00	3 673 863 099.30
Future											
Mar 2013	ZAUM	Future	1,396	8.8902	8.9185	8.8945	8.8860	15	13,337,500.00		
Jun 2013	ZAUM	Future	10	8.9960	9.0250	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.1080	9.1382	0.0000	0.0000	0	0.00		
			1,408					15.00	13,337,500.00	29 559.00	23 794 184 150.00
Option											
Mar 2013	ZAUM	9.02 Call	97	5881.2586	7231.8932	0.0000	0.0000	0	0.00		
			97					0.00	0.00	1 153.00	31 741 211.88
	Total		1,505					15.00	13,337,500.00	30 712.00	23 825 925 361.88

<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>
Future											
Mar 2013	ZAUS	Future	325,073	8.8902	8.9185	8.9092	8.8674	32,232	286,120,203.10		
Jun 2013	ZAUS	Future	84,929	8.9960	9.0250	9.0170	8.9700	3,995	35,908,933.80		
Sep 2013	ZAUS	Future	26,507	9.1080	9.1382	0.0000	0.0000	6,500	59,091,500.00		
Dec 2013	ZAUS	Future	11,672	9.2121	9.2443	0.0000	0.0000	0	0.00		
			<u>448,181</u>					<u>42,727.00</u>	<u>381,120,636.90</u>	<u>34 246 833.00</u>	<u>276 452 824 257.70</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.3095	0.3194	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.5887	0.6017	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	2.1633	2.1544	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	4.1586	4.0754	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	8.7285	8.3558	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	18.6957	17.4893	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	49.6154	45.5111	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	55.6904	51.0125	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	156.0137	178.6894	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	65.8137	60.1894	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	125.7312	146.6097	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	99.1770	118.0171	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	108.9770	99.5171	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,300	64.2765	78.6358	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	174.0765	160.1358	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	58.8126	72.3217	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	41.0480	51.4330	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	26.0774	33.3024	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	20.7950	26.7568	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	16.6055	21.4985	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	15.1846	19.6999	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	13.2868	17.2859	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	10.5203	13.7569	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	9.0471	11.8629	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	7.5325	9.9038	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	5.3173	7.0138	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	1.0239	1.3807	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.3610	0.4944	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.0575	0.0797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0184	0.0260	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	64.8663	62.8487	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	87.9038	84.9867	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	10,000	119.4922	115.3307	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	137.7260	132.8606	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	179.1838	0.0000	0.0000	0.0000	6,000	1,062,000.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUS	9.00 Call	2,500	249.7857	269.7641	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	253.7857	244.7641	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	10,000	212.0533	230.2135	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	185.9917	0.0000	0.0000	0.0000	6,000	1,032,000.00		
Jun 2013	ZAUS	9.20 Call	10,000	180.0000	196.3836	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	456.9127	442.6060	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	130.1027	143.2206	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	82.9765	92.2250	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	67.3557	75.1205	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	55.2826	61.8355	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	193.1921	186.3523	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.35 Put	200	529.9062	517.1189	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	273.3228	290.2160	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	167.7957	179.6111	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	128.6243	138.2066	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	67.0878	65.7135	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	234.0901	228.7953	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	353.5005	343.2266	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	478.7197	499.1505	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	324.8559	340.3767	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	215.3075	226.5835	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	138.0399	145.4168	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1616.3800	1635.8527	0.0000	0.0000	0	0.00		
			<u>233,806</u>					<u>12,000.00</u>	<u>2,094,000.00</u>	<u>4 313 419.00</u>	<u>1 794 249 150.95</u>
	Total		681,987					54,727.00	383,214,636.90	38 560 252.00	278 247 073 408.65

Grand Total	1,467,006			181,098.00	622 886 230.10	53,650,396	410,146,109,674.47
--------------------	------------------	--	--	-------------------	-----------------------	-------------------	---------------------------