



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-March-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	0.1686	0.0921	0.0921	0.0921	144	13,262.40		
			<u>4,500</u>					<u>144.00</u>	<u>13,262.40</u>	<u>5 498.00</u>	<u>612 260.00</u>
		Total	4,500					144.00	13,262.40	5 498.00	612 260.00
Future	Mar 2013 CACI	Future	37,000	0.0670	0.0313	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	16,000	(0.0583)	(0.0718)	0.0000	0.0000	0	0.00		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>32 000.00</u>	<u>9 725 600.00</u>
		Total	16,000					0.00	0.00	32 000.00	9 725 600.00
Future	Mar 2013 CACO	Future	7,500	(0.0939)	(0.0955)	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	64,000	0.1371	0.0805	0.0000	0.0000	6,500	763,500.00		
			<u>64,000</u>					<u>6,500.00</u>	<u>763,500.00</u>	<u>84 960.00</u>	<u>5 036 490.00</u>
		Total	64,000					6,500.00	763,500.00	84 960.00	5 036 490.00
Future	Mar 2013 CACR	Future	65,200	0.0927	0.0484	0.0000	0.0000	10,400	761,800.00		
			<u>65,200</u>					<u>10,400.00</u>	<u>761,800.00</u>	<u>82 137.00</u>	<u>4 493 158.00</u>
		Total	65,200					10,400.00	761,800.00	82 137.00	4 493 158.00
Future	Jun 2013 CACV	Future	5,000	0.1141	0.1013	0.0000	0.0000	0	0.00		

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			5,000					0.00	0.00	5 000.00	495 000.00
		Total	5,000					0.00	0.00	5 000.00	495 000.00
Future											
	Mar 2013	CACX	Future	0	0.0000	144.5324	0.0000	0.0000	50	0.00	
				0					50.00	0.00	135 000.00
		Total	0					50.00	0.00	100.00	135 000.00
Future											
	Mar 2013	DAAD	Future	0	9.2885	9.1979	0.0000	0.0000	13,000	118,376,700.00	
				0					13,000.00	118,376,700.00	47 000.00
		Total	0					13,000.00	118,376,700.00	76 000.00	428 554 500.00
Future											
	Mar 2013	DACA	Future	5,000	8.8375	8.7437	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	43 576 500.00
Option											
	Mar 2013	DACA	8.60 Call	5,000	242.2041	159.5431	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	467 000.00
		Total	10,000					0.00	0.00	10 000.00	44 043 500.00
Option											
	Mar 2013	DAEU	11.75 Call	5,000	121.2900	84.3783	0.0000	0.0000	0	0.00	
	Mar 2013	DAEU	11.95 Call	5,000	36.1179	24.6780	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	5 000.00
		Total	10,000					0.00	0.00	5 000.00	613 000.00
Future											
	Mar 2013	DAGB	Future	4,000	13.6653	13.6197	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	53 693 600.00
Option											
	Mar 2013	DAGB	13.32 Call	4,000	346.4994	303.0091	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	282 000.00
		Total	8,000					0.00	0.00	8 000.00	53 975 600.00
Future											
	Mar 2013	DAUS	Future	0	9.1018	8.9800	0.0000	0.0000	134,000	1,198,854,200.00	
	Mar 2013	DAUS	Future	40,000	9.1104	8.9861	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	31,000	9.2847	9.1574	0.0000	0.0000	3,000	27,802,500.00	
	Feb 2014	DAUS	Future	2,500	9.5462	9.4144	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5587	9.4262	0.0000	0.0000	0	0.00	
				76,500					137,000.00	1,226,656,700.00	792 110.00
Option											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	DAUS	8.86 Call	40,000	262.5683	157.3129	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	8.97 Put	20,000	35.3068	0.0000	0.0000	0.0000	60,000	3,282,400.00		
Mar 2013	DAUS	8.10 Put	5,400	0.2503	0.4260	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.35 Call	5,400	52.3315	26.6424	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.10 Put	5,800	2.1678	3.2153	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.35 Call	5,800	120.9597	78.2960	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.10 Put	7,500	6.4523	8.5062	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.35 Call	7,500	183.1012	132.3375	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.10 Put	7,500	12.2391	15.4213	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.35 Call	7,500	240.0674	185.3217	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	276.2726	334.6734	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	163.9793	128.7753	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.10 Put	7,500	19.1538	23.6539	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	295.3660	237.3518	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	317.6333	377.1382	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	205.1580	167.0937	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	356.5834	416.4256	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	237.9930	197.2425	0.0000	0.0000	0	0.00		
			<u>141,800</u>					<u>60,000.00</u>	<u>3,282,400.00</u>	<u>1 367 090.00</u>	<u>74 102 908.45</u>
Total			218,300					197,000.00	1,229,939,100.00	2 159 200.00	7 127 509 129.45

Future

Mar 2013	ZAAD	Future	14,493	9.2965	9.2050	9.2870	9.2165	1,536	14,172,101.00		
Jun 2013	ZAAD	Future	11,978	9.3458	9.2528	9.3556	9.2890	161	1,504,011.00		
Sep 2013	ZAAD	Future	5,250	9.4010	9.3073	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,635	9.4540	9.3582	0.0000	0.0000	950	8,976,550.00		
			<u>33,356</u>					<u>2,647.00</u>	<u>24,652,662.00</u>	<u>1 703 153.00</u>	<u>12 144 297 049.10</u>

Option

Sep 2013	ZAAD	8.80 Put	201	63.7394	81.2024	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	324.2741	273.9080	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			33,758					2,647.00	24,652,662.00	1 703 755.00	12 144 451 010.10

Future

Jun 2013	ZACA	Future	25	8.9335	8.8379	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21 705.00</u>	<u>155 589 306.20</u>
Total			25					0.00	0.00	21 705.00	155 589 306.20

Future

Mar 2013	ZAEU	Future	33,916	11.8422	11.7814	11.8525	11.7910	3,383	40,009,803.00		
Jun 2013	ZAEU	Future	37,478	11.9927	11.9304	12.0090	11.9400	1,670	19,990,711.90		
Sep 2013	ZAEU	Future	14,470	12.1530	12.0890	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	485	12.3047	12.2387	0.0000	0.0000	0	0.00		

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			86,349					5,053.00	60,000,514.90	2 940 996.00	32 495 567 653.90
Option											
	Mar 2013	ZAEU	11.00 Put	1,250	1.8167	2.4878	0.0000	0.0000	0	0.00	
	Mar 2013	ZAEU	12.64 Call	27,600	4.4640	3.0757	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.40 Put	300	97.6821	108.4792	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.80 Put	600	239.3415	259.6109	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.50 Call	600	176.5243	154.4459	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	544.7446	572.9319	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.35 Call	200	411.8129	378.0556	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.85 Call	200	272.9067	248.5093	0.0000	0.0000	0	0.00	
			30,950					0.00	0.00	624 468.00	158 733 905.40
	Total		117,299					5,053.00	60,000,514.90	3 565 464.00	32 654 301 559.30
Future											
	Mar 2013	ZAFR	Future	50	9.6598	9.6487	0.0000	0.0000	0	0.00	
	Jun 2013	ZAFR	Future	50	9.7857	9.7744	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	9,177	13.6866	13.6392	13.7350	13.6220	1,351	18,440,589.00	
	Jun 2013	ZAGB	Future	2,927	13.8448	13.7962	13.8240	13.7494	1,769	24,414,350.00	
	Sep 2013	ZAGB	Future	500	14.0154	13.9647	0.0000	0.0000	0	0.00	
	Dec 2013	ZAGB	Future	31	14.1773	14.1246	0.0000	0.0000	0	0.00	
			12,635						3,120.00	42,854,939.00	2 485 206.00
	Total		15,033						3,120.00	42,854,939.00	2 876 577.00
Option											
	Mar 2013	ZAGB	13.70 Put	200	124.2291	156.4268	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	54.2365	47.0362	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	12.00 Put	699	11.8002	13.5300	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	41.7923	48.1961	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	913.2833	947.7142	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	86.3708	73.6014	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	41.5101	34.1590	0.0000	0.0000	0	0.00	
			2,398						0.00	0.00	391 371.00
	Total		15,033						3,120.00	42,854,939.00	2 876 577.00
Future											
	Mar 2013	ZAJY	Future	24,041	0.0982	0.0974	0.0000	0.0000	0	0.00	
	Jun 2013	ZAJY	Future	13,593	0.0995	0.0986	0.0984	0.0984	25	246,000.00	
			37,634						25.00	246,000.00	377 917.00
	Total		37,634						25.00	246,000.00	377 917.00
Future											

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Mar 2013	ZANZ	Future	3,000	7.5159	7.4600	0.0000	0.0000	3,000	22,505,700.00		
			<u>3,000</u>					<u>3,000.00</u>	<u>22,505,700.00</u>	<u>15 000.00</u>	<u>110 128 300.00</u>
		Total	3,000					3,000.00	22,505,700.00	35 000.00	110 812 300.00
Future											
Mar 2013	ZAUM	Future	1,372	9.1178	8.9934	9.1215	9.0320	25	22,642,750.00		
Jun 2013	ZAUM	Future	5	9.2269	9.1007	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.3424	9.2140	0.0000	0.0000	0	0.00		
			<u>1,379</u>					<u>25.00</u>	<u>22,642,750.00</u>	<u>29 658.00</u>	<u>23 882 999 100.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	15469.6095	8181.7453	0.0000	0.0000	0	0.00		
			<u>97</u>					<u>0.00</u>	<u>0.00</u>	<u>1 153.00</u>	<u>31 741 211.88</u>
		Total	1,476					25.00	22,642,750.00	30 811.00	23 914 740 311.88
Future											
Mar 2013	ZAUS	Future	359,592	9.1178	8.9934	9.1250	9.0200	55,490	503,517,968.80		
Jun 2013	ZAUS	Future	82,118	9.2269	9.1007	9.2400	9.1391	13,205	121,073,283.70		
Sep 2013	ZAUS	Future	35,344	9.3424	9.2140	0.0000	0.0000	8,808	81,984,657.80		
Dec 2013	ZAUS	Future	12,552	9.4506	9.3203	9.4400	9.3515	1,315	12,432,376.00		
			<u>489,606</u>					<u>78,818.00</u>	<u>719,008,286.30</u>	<u>34 607 247.00</u>	<u>279 687 933 205.50</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.0801	0.1317	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.1363	0.2245	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	0.3764	0.6517	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	0.6187	1.1604	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	1.0503	2.1340	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	1.8482	4.8804	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	6.9748	18.6485	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	8.4205	21.8365	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	328.8533	220.8235	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	11.0533	27.4235	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	284.7275	182.5642	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	242.8865	147.7687	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	25.0865	54.3687	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	168.0194	90.0728	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	50.2194	96.6728	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	154.6961	81.8175	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	107.5802	54.9665	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	68.7772	32.7164	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	54.5206	25.1062	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	43.0552	19.2329	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	39.1451	17.2846	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	33.9165	14.7261	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>
Mar 2013	ZAUS	9.41 Call	2,000	25.4312	10.6976	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	20.9871	8.6553	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	16.5184	6.5980	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	10.2868	3.8566	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	1.7815	0.5236	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.7044	0.2186	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.1567	0.0579	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0497	0.0222	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	34.1873	45.4365	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	47.0411	61.1978	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	59.9572	78.3630	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	63.5959	83.8057	0.0000	0.0000	201	18,090.00		
Jun 2013	ZAUS	8.75 Put	500	73.4637	98.5177	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	99.3524	132.8488	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	380.5939	297.6585	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	153.6939	196.9585	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	325.0357	248.7753	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	285.2508	217.7689	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	275.9342	210.6238	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	201	253.7182	0.0000	0.0000	0.0000	201	56,682.00		
Jun 2013	ZAUS	9.28 Call	100	242.1276	184.2990	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	307.7912	377.5517	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	200.7976	150.9367	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	126.5641	93.6700	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	102.0027	75.1096	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	82.9071	60.8562	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	201	59.8836	0.0000	0.0000	0.0000	201	6,231.00		
Sep 2013	ZAUS	8.75 Put	500	127.6114	151.6618	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	363.6647	425.6221	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	366.1286	305.5035	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	234.0966	193.3673	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	223.2298	184.2914	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	169.5399	139.5646	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	49.1980	53.9804	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	173.6989	197.6956	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	259.1053	300.2543	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	606.3114	525.7529	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	414.1584	354.4672	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	272.5140	232.2825	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	171.1004	146.0276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1844.1278	1717.8383	0.0000	0.0000	0	0.00		
			<u>254,554</u>					<u>603.00</u>	<u>81,003.00</u>	<u>4 335 169.00</u>	<u>1 797 827 238.29</u>

<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>
		Total	744,160				79,421.00	719,089,289.30	38 942 416.00	281 485 760 443.79

Grand Total		1,397,985					320,385.00	2 241 846 217.60	54,913,027	419,403,720,858.28
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