



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.1142	0.1524	0.0000	0.0000	0	0.00		
				<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	5 498.00	612 260.00
			Total	4,500					0.00	0.00	5 498.00	612 260.00
Future												
	Mar 2013	CACI	Future	37,000	0.0350	0.0554	0.0000	0.0000	0	0.00		
				<u>37,000</u>					<u>0.00</u>	<u>0.00</u>	39 987.00	3 770 356.10
			Total	37,000					0.00	0.00	39 987.00	3 770 356.10
Future												
	Mar 2013	CACN	Future	16,000	(0.0901)	(0.0795)	0.0000	0.0000	0	0.00		
				<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	32 000.00	9 725 600.00
			Total	16,000					0.00	0.00	32 000.00	9 725 600.00
Future												
	Mar 2013	CACO	Future	7,500	(0.1178)	(0.1069)	0.0000	0.0000	0	0.00		
				<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	13 500.00	4 499 550.00
			Total	7,500					0.00	0.00	13 500.00	4 499 550.00
Future												
	Mar 2013	CACQ	Future	64,000	0.1057	0.1326	0.0000	0.0000	0	0.00		
				<u>64,000</u>					<u>0.00</u>	<u>0.00</u>	84 960.00	5 036 490.00
			Total	64,000					0.00	0.00	84 960.00	5 036 490.00
Future												
	Mar 2013	CACR	Future	65,200	0.0611	0.0852	0.0000	0.0000	0	0.00		
				<u>65,200</u>					<u>0.00</u>	<u>0.00</u>	82 137.00	4 493 158.00
			Total	65,200					0.00	0.00	82 137.00	4 493 158.00
Future												
	Jun 2013	CACV	Future	5,000	0.1083	0.1162	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											
	Apr 2013	CACY	Future	15,000	33.7690	32.6500	0.0000	0.0000	15,000	493,950.00	
				15,000					15,000.00	493,950.00	15 000.00
		Total	15,000					15,000.00	493,950.00	15 000.00	493 950.00
Future											
	Mar 2013	DACA	Future	5,000	8.8040	8.8480	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	5 000.00
Option											
	Mar 2013	DACA	8.60 Call	5,000	209.1342	252.7281	0.0000	0.0000	0	0.00	
	Mar 2013	DACA	8.71 Put	5,000	27.9833	24.0225	0.0000	0.0000	0	0.00	
	Mar 2013	DACA	8.81 Put	5,000	62.9130	51.5248	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15 000.00
		Total	20,000					0.00	0.00	20 000.00	44 730 500.00
Option											
	Mar 2013	DAEU	11.75 Call	5,000	80.2257	107.8923	0.0000	0.0000	0	0.00	
	Mar 2013	DAEU	11.95 Call	5,000	12.4404	25.6488	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	DAUS	Future	40,000	9.0487	9.0971	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	31,000	9.2214	9.2710	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.4809	9.5321	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.4953	9.5455	0.0000	0.0000	0	0.00	
				76,500					0.00	0.00	792 110.00
Option											
	Mar 2013	DAUS	8.86 Call	40,000	200.6627	247.2237	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.97 Put	20,000	40.1110	33.3870	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.10 Put	5,400	0.2623	0.2615	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Call	5,400	30.3107	44.0374	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.10 Put	5,800	1.8918	2.2099	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.35 Call	5,800	93.1601	112.0666	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.10 Put	7,500	6.3652	6.5769	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.35 Call	7,500	153.1846	174.2223	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.10 Put	7,500	12.6480	12.5845	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.35 Call	7,500	209.3495	232.2780	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	302.7536	282.0322	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	144.7658	159.5368	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	8.10 Put	7,500	20.7708	20.2186	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.35 Call	7,500	264.9792	288.9796	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	346.3681	324.8426	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	186.1722	201.9239	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	384.5020	362.7646	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	216.8566	233.7895	0.0000	0.0000	0	0.00		
			141,800					0.00	0.00	1 367 090.00	74 102 908.45
	Total		218,300					0.00	0.00	2 159 200.00	7 127 509 129.45
Future											
Mar 2013	ZAAD	Future	19,187	9.2686	9.2372	9.3100	9.2645	13,865	128,736,660.00		
Jun 2013	ZAAD	Future	12,479	9.3163	9.2863	9.3750	9.3345	573	5,364,578.50		
Sep 2013	ZAAD	Future	5,250	9.3697	9.3409	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,837	9.4202	9.3931	0.0000	0.0000	0	0.00		
			38,753					14,438.00	134,101,238.50	1 719 602.00	12 296 966 154.00
Option											
Sep 2013	ZAAD	8.80 Put	201	72.1875	71.3454	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	311.2433	286.4090	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	75.0838	0.0000	0.0000	0.0000	201	10,251.00		
			603					201.00	10,251.00	803.00	164 212.00
	Total		39,356					14,639.00	134,111,489.50	1 720 405.00	12 297 130 366.00
Future											
Jun 2013	ZACA	Future	24	8.8989	8.9441	8.9730	8.9730	25	224,325.00		
			24					25.00	224,325.00	21 730.00	155 813 631.20
	Total		24					25.00	224,325.00	21 730.00	155 813 631.20
Future											
Mar 2013	ZAEU	Future	32,916	11.8170	11.8431	11.9060	11.8132	4,899	57,970,978.30		
Jun 2013	ZAEU	Future	38,429	11.9656	11.9933	12.0620	12.0500	520	6,272,000.00		
Sep 2013	ZAEU	Future	14,470	12.1245	12.1535	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	504	12.2736	12.3048	0.0000	0.0000	0	0.00		
			86,319					5,419.00	64,242,978.30	2 948 784.00	32 588 167 694.90
Option											
Mar 2013	ZAEU	11.00 Put	1,250	1.2670	1.5869	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	2.6815	3.6474	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.40 Put	300	107.0147	99.7542	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	253.6324	241.8028	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	172.6433	179.8770	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	569.0827	554.6443	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	408.5446	422.0712	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	273.2200	281.9631	0.0000	0.0000	0	0.00		
			30,950					0.00	0.00	624 468.00	158 733 905.40

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Total			117,269					5,419.00	64,242,978.30	3 573 252.00	32 746 901 600.30
Future											
Mar 2013	ZAFR	Future	50	9.6277	9.6671	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7526	9.7929	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	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	8,947	13.7190	13.7168	13.8260	13.7250	7,167	98,801,730.00		
Jun 2013	ZAGB	Future	3,904	13.8762	13.8753	13.9825	13.9032	1,275	17,775,830.00		
Sep 2013	ZAGB	Future	700	14.0462	14.0455	14.0840	14.0830	1,000	14,083,500.00		
Dec 2013	ZAGB	Future	71	14.2064	14.2069	0.0000	0.0000	0	0.00		
			<u>13,622</u>					<u>9,442.00</u>	<u>130,661,060.00</u>	2 496 063.00	31 171 719 343.70
Option											
Mar 2013	ZAGB	13.70 Put	200	96.8712	87.1780	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	52.2429	43.8118	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	13.0612	11.4720	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	45.9069	42.0894	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	888.1018	882.4880	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	91.2779	85.9041	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	43.6054	40.9828	0.0000	0.0000	0	0.00		
			<u>2,398</u>					<u>0.00</u>	<u>0.00</u>	391 371.00	126 844 685.05
Total			16,020					9,442.00	130,661,060.00	2 887 434.00	31 298 564 028.75
Future											
Mar 2013	ZAJY	Future	24,041	0.0972	0.0974	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0984	0.0987	0.0000	0.0000	0	0.00		
			<u>37,634</u>					<u>0.00</u>	<u>0.00</u>	377 917.00	3 884 275 152.50
Total			37,634					0.00	0.00	377 917.00	3 884 275 152.50
Future											
Mar 2013	ZAUM	Future	1,352	9.0560	9.1045	9.1055	9.1055	0	0.00		
Jun 2013	ZAUM	Future	5	9.1639	9.2134	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.2787	9.3286	0.0000	0.0000	0	0.00		
			<u>1,359</u>					<u>0.00</u>	<u>0.00</u>	29 688.00	23 910 322 600.00
Option											
Mar 2013	ZAUM	9.02 Call	97	10297.4219	14059.0509	0.0000	0.0000	0	0.00		
			<u>97</u>					<u>0.00</u>	<u>0.00</u>	1 153.00	31 741 211.88
Total			1,456					0.00	0.00	30 841.00	23 942 063 811.88
Future											
Mar 2013	ZAUS	Future	351,487	9.0560	9.1045	9.1300	9.0507	9,702	88,167,807.20		

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Jun 2013	ZAUS	Future	82,571	9.1639	9.2134	9.2350	9.1680	7,471	68,748,828.70		
Sep 2013	ZAUS	Future	34,822	9.2787	9.3286	9.3500	9.3200	30	280,200.00		
Dec 2013	ZAUS	Future	12,667	9.3856	9.4363	9.4293	9.4293	35	330,025.50		
			<u>481,547</u>					<u>17,238.00</u>	<u>157,526,861.40</u>	<u>34 659 704.00</u>	<u>280 166 828 957.50</u>

Option

Mar 2013	ZAUS	8.00 Put	10,000	0.0375	0.0639	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.0553	0.1043	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	0.2081	0.3036	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	0.4481	0.5430	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	0.9778	0.9988	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	2.1549	1.8915	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	8.8800	7.0158	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	10.5662	8.4164	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	269.6190	315.4645	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	13.6190	10.9645	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	226.3996	271.1567	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	185.8217	229.1028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	29.8217	24.6028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	115.1231	153.9200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	59.1231	49.4200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	102.9742	140.5905	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	9,820	65.8828	93.8080	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	37.4956	56.8791	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	28.0292	43.7596	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	20.8834	33.4729	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	18.5545	30.0329	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	15.5358	25.4972	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	10.8955	18.3293	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	8.6107	14.6930	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.50 Call	6,500	6.4293	11.1423	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.60 Call	200	3.1579	6.0907	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	0.1841	0.3664	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.0797	0.1622	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.0252	0.0526	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0121	0.0256	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	37.1583	35.1283	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	51.1071	47.9233	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	65.1314	60.7537	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	69.0895	64.3657	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	82.0893	74.1627	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	112.8320	102.4050	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	335.2484	370.0723	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	171.3484	156.6723	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.10 Call	20,000	282.6356	314.4080	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	246.4278	274.5357	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	238.4973	265.2025	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	201	219.7311	244.9541	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	209.1710	233.5263	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	338.5115	312.7967	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	171.7618	192.8358	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	106.3476	120.4472	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	85.0144	96.7026	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	68.5915	78.3153	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	201	48.9207	56.2527	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	138.3768	130.5088	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	393.1949	370.1540	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	335.1967	360.0023	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	213.3495	230.1543	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	203.4316	219.5334	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	154.6117	167.0932	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	50.0325	49.9623	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	181.9110	174.0053	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	274.1045	259.3655	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	560.8383	593.1818	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	379.7151	403.8967	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	248.7200	265.7256	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	155.8979	167.3251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1780.5622	1826.8003	0.0000	0.0000	0	0.00		
			<u>254,374</u>					<u>0.00</u>	<u>0.00</u>	<u>4 335 349.00</u>	<u>1 797 843 438.29</u>
	Total		735,921					17,238.00	157,526,861.40	38 995 053.00	281 964 672 395.79

Grand Total	1,410,280	61,763.00	487 260 664.20	54,996,014	420,327,200,019.18
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