



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.1514	0.1573	0.0000	0.0000	0	0.00		
			<u>4,500</u>					<u>0.00</u>	<u>0.00</u>	<u>5 498.00</u>	<u>612 260.00</u>
		Total	4,500					0.00	0.00	5 498.00	612 260.00
Future											
Mar 2013	CACI	Future	37,000	0.0362	0.0456	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	(0.1472)	(0.1266)	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	(0.1771)	(0.1510)	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	0.1496	0.1509	0.0000	0.0000	0	0.00		
			<u>64,000</u>					<u>0.00</u>	<u>0.00</u>	<u>84 960.00</u>	<u>5 036 490.00</u>
		Total	64,000					0.00	0.00	84 960.00	5 036 490.00
Future											
Mar 2013	CACR	Future	65,200	0.0804	0.0878	0.0000	0.0000	0	0.00		
			<u>65,200</u>					<u>0.00</u>	<u>0.00</u>	<u>82 137.00</u>	<u>4 493 158.00</u>
		Total	65,200					0.00	0.00	82 137.00	4 493 158.00
Future											
Jun 2013	CACV	Future	5,000	0.1360	0.1271	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	30.8130	32.7791	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15 000.00
		Total	15,000					0.00	0.00	15 000.00	493 950.00
Future											
	Jun 2013	CACZ	Future	5,000	95.8863	91.0672	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	475 000.00
Future											
	Apr 2013	CADA	Future	30,000	0.0406	0.0368	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	30 000.00
		Total	30,000					0.00	0.00	30 000.00	1 140 000.00
Future											
	Apr 2013	CADB	Future	50,000	0.0438	0.0373	0.0000	0.0000	0	0.00	
				50,000					0.00	0.00	50 000.00
		Total	50,000					0.00	0.00	50 000.00	2 250 000.00
Option											
	Mar 2013	DACA	8.71 Put	5,000	2.8107	7.3902	0.0000	0.0000	0	0.00	
	Mar 2013	DACA	8.81 Put	5,000	13.0999	21.4576	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	492 000.00
Future											
	Mar 2013	DAUS	Future	40,000	9.1300	9.1250	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	31,000	9.3023	9.2981	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5668	9.5619	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5860	9.5802	0.0000	0.0000	0	0.00	
				76,500					0.00	0.00	792 110.00
											7 053 406 221.00
Option											
	Mar 2013	DAUS	8.86 Call	40,000	270.0909	266.4187	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.97 Put	20,000	6.7024	12.8809	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	8.20 Put	5,400	0.1346	0.2257	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.51 Call	5,400	13.3230	17.2061	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	1.6153	1.8594	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	67.0044	70.8321	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	6.0557	6.2842	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	9.51 Call	7,500	123.7578	127.1220	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	12.2917	12.8348	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	177.2445	180.1149	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	252.0662	257.4861	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	152.3531	154.7104	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	19.8589	20.8029	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	231.5387	233.5799	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	27.9142	29.0968	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	294.2360	298.9877	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	283.3626	284.8182	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	195.5042	197.2881	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	331.1823	335.7521	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	227.6220	228.9693	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	36.5129	38.1733	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	335.9582	336.5264	0.0000	0.0000	0	0.00		
			<u>171,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 531 890.00</u>	<u>74 102 924.93</u>
	Total		248,300					0.00	0.00	2 324 000.00	7 127 509 145.93
Future											
Mar 2013	ZAAD	Future	24,964	9.3500	9.3382	9.3785	9.3155	2,506	23,474,893.00		
Jun 2013	ZAAD	Future	14,705	9.3982	9.3865	9.4280	9.4000	1,610	15,158,970.00		
Sep 2013	ZAAD	Future	5,100	9.4509	9.4392	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,837	9.4990	9.4878	0.0000	0.0000	0	0.00		
			<u>46,606</u>					<u>4,116.00</u>	<u>38,633,863.00</u>	<u>1 735 630.00</u>	<u>12 447 314 583.00</u>
Option											
Sep 2013	ZAAD	8.80 Put	201	56.5683	59.1525	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	351.6779	346.5838	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	79.1538	79.3918	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>803.00</u>	<u>164 212.00</u>
	Total		47,209					4,116.00	38,633,863.00	1 736 433.00	12 447 478 795.00
Future											
Jun 2013	ZACA	Future	25	8.9777	8.9865	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21 755.00</u>	<u>156 038 206.20</u>
	Total		25					0.00	0.00	21 755.00	156 038 206.20
Future											
Mar 2013	ZAEU	Future	31,033	11.8789	11.8508	11.9200	11.8500	2,992	35,599,690.80		
Jun 2013	ZAEU	Future	38,474	12.0278	11.9991	12.0718	12.0155	2,120	25,549,706.80		
Sep 2013	ZAEU	Future	14,670	12.1883	12.1588	0.0000	0.0000	1,000	12,207,000.00		
Dec 2013	ZAEU	Future	504	12.3396	12.3094	0.0000	0.0000	0	0.00		
			<u>84,681</u>					<u>6,112.00</u>	<u>73,356,397.60</u>	<u>2 961 238.00</u>	<u>32 737 314 563.60</u>
Option											

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Mar 2013	ZAEU	11.00 Put	1,250	0.1759	0.4304	0.0000	0.0000	0	0.00		
Mar 2013	ZAEU	12.64 Call	27,600	0.8457	1.6741	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.40 Put	300	79.1715	90.8047	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	206.2304	228.8382	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	166.2235	168.7459	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	510.8368	534.6478	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	412.1152	407.2177	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	269.8622	267.5304	0.0000	0.0000	0	0.00		
			30,950					0.00	0.00	624 468.00	158 733 905.40
	Total		115,631					6,112.00	73,356,397.60	3 585 706.00	32 896 048 469.00
Future											
Mar 2013	ZAFR	Future	50	9.6181	9.5830	0.0000	0.0000	0	0.00		
Jun 2013	ZAFR	Future	50	9.7423	9.7064	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	7,984	13.6079	13.6356	13.6000	13.6000	3,645	49,606,328.50		
Jun 2013	ZAGB	Future	4,707	13.7635	13.7911	13.8180	13.7828	3,596	49,531,392.00		
Sep 2013	ZAGB	Future	700	13.9335	13.9604	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	71	14.0947	14.1209	0.0000	0.0000	0	0.00		
			13,462					7,241.00	99,137,720.50	2 510 136.00	31 364 744 817.70
Option											
Mar 2013	ZAGB	13.70 Put	200	151.6576	129.3311	0.0000	0.0000	0	0.00		
Mar 2013	ZAGB	13.90 Call	200	22.5336	24.9574	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	12.00 Put	699	14.5418	12.8471	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	54.6020	47.5968	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	980.4588	955.9440	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	74.3606	77.0311	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	36.3867	37.0639	0.0000	0.0000	0	0.00		
			2,398					0.00	0.00	391 371.00	126 844 685.05
	Total		15,860					7,241.00	99,137,720.50	2 901 507.00	31 491 589 502.75
Future											
Mar 2013	ZAJY	Future	24,041	0.0950	0.0950	0.0000	0.0000	0	0.00		
Jun 2013	ZAJY	Future	13,593	0.0962	0.0962	0.0000	0.0000	0	0.00		
			37,634					0.00	0.00	377 942.00	3 884 516 152.50
	Total		37,634					0.00	0.00	377 942.00	3 884 516 152.50
Future											
Mar 2013	ZANZ	Future	0	7.5065	7.4882	0.0000	0.0000	8,000	59,782,400.00		
			0					8,000.00	59,782,400.00	42 000.00	313 120 900.00

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Total			0					8,000.00	59,782,400.00	62 000.00	313 804 900.00
Future											
Mar 2013	ZAUM	Future	131	9.1349	9.1311	9.1820	9.1115	362	330,393,850.00		
Jun 2013	ZAUM	Future	1,276	9.2438	9.2398	9.2793	9.2230	399	368,545,750.00		
Sep 2013	ZAUM	Future	2	9.3608	9.3564	0.0000	0.0000	0	0.00		
			<u>1,409</u>					<u>761.00</u>	<u>698,939,600.00</u>	<u>32 489.00</u>	<u>26 472 224 200.00</u>
Option											
Mar 2013	ZAUM	9.02 Call	97	13853.7616	14211.4201	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			1,506					761.00	698,939,600.00	33 642.00	26 503 965 411.88
Future											
Mar 2013	ZAUS	Future	332,163	9.1349	9.1311	9.1815	9.0992	41,255	378,131,280.90		
Jun 2013	ZAUS	Future	170,582	9.2438	9.2398	9.2906	9.2216	88,173	818,206,785.30		
Sep 2013	ZAUS	Future	38,107	9.3608	9.3564	9.3866	9.3866	2	18,773.20		
Dec 2013	ZAUS	Future	12,657	9.4699	9.4653	0.0000	0.0000	0	0.00		
			<u>553,509</u>					<u>129,430.00</u>	<u>1,196,356,839.40</u>	<u>34 927 173.00</u>	<u>282 630 279 944.70</u>
Option											
Mar 2013	ZAUS	8.00 Put	10,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	0.0001	0.0010	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.30 Put	7,000	0.0061	0.0225	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.40 Put	3,000	0.0188	0.0645	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.50 Put	4,376	0.0583	0.1840	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.60 Put	15,000	0.1835	0.5200	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	6,000	1.1209	2.5324	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.77 Put	10,000	1.4485	3.1124	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Call	1,500	337.0108	335.3182	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.80 Put	100	2.1108	4.2182	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.85 Call	1,700	288.7644	287.9953	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Call	1,000	241.7602	242.1401	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.90 Put	6,000	6.8602	11.0401	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Call	21,000	154.4187	157.4797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.00 Put	1,000	19.5187	26.3797	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.02 Call	10,000	138.5376	142.1142	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	9,820	82.6228	87.7374	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.20 Call	100	37.7164	47.4917	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.25 Call	5,000	25.3697	34.3050	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.30 Call	10,000	16.8576	24.5906	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.32 Call	2,000	14.2815	21.4936	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	6,200	11.1186	17.5466	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.41 Call	2,000	6.7205	11.6752	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.45 Call	1,000	4.8056	8.9015	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.50 Call	6,500	3.1687	6.3551	0.0000	0.0000	200	1,960.00		
Mar 2013	ZAUS	9.60 Call	200	1.4017	3.1081	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.00 Call	21,000	0.0780	0.1446	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	250	0.0286	0.0474	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	0.0082	0.0095	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	0.0039	0.0033	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.50 Put	1,000	26.2656	27.3667	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	36.8192	38.4847	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	47.6554	49.8789	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	50.7452	53.1224	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	59.1970	61.9841	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	81.9079	85.5722	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	375.0463	376.0444	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	131.2463	136.2444	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	316.4854	318.3324	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	195.9950	202.2351	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	274.5988	277.0635	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	264.8072	267.4135	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	241.4922	244.4354	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	229.4863	232.5100	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	278.0013	285.0699	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	186.9761	190.1992	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	300	413.8063	0.0000	0.0000	0.0000	300	120,000.00		
Jun 2013	ZAUS	9.70 Call	300	112.3519	115.4726	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	88.6599	91.4620	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	70.6275	73.0929	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	49.4641	51.3931	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	112.8030	115.9256	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	338.0633	342.8667	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	357.7798	358.4477	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	223.8163	225.3684	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	212.9391	214.5566	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	159.6076	161.4865	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	42.3350	42.8089	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	155.1701	156.4476	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	235.1675	236.8783	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	598.3974	596.0936	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	401.7034	400.6596	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	259.5715	259.4641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	159.9735	160.4219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1857.4043	1852.9218	0.0000	0.0000	0	0.00		
			<u>433,874</u>					<u>500.00</u>	<u>121,960.00</u>	<u>4 567 109.00</u>	<u>1 828 258 644.09</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	987,383				129,930.00	1,196,478,799.40	39 494 282.00	284 458 538 588.79
		Grand Total	1,762,848				156,160.00	2 166 328 780.50	55,814,449	426,060,438,375.36