



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-March-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Jun 2013 CACV	Future	5,000	0.1557	0.1417	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>495 000.00</b>
<b>Future</b>											
	Apr 2013 CACY	Future	15,000	14.4911	16.0777	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>
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	<b>15 000.00</b>	<b>493 950.00</b>
<b>Future</b>											
	Jun 2013 CACZ	Future	5,000	113.1846	95.8070	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>475 000.00</b>
<b>Future</b>											
	Apr 2013 CADA	Future	30,000	0.0153	0.0181	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>
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	<b>30 000.00</b>	<b>1 140 000.00</b>
<b>Future</b>											
	Apr 2013 CADB	Future	50,000	0.0161	0.0203	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>
		<b>Total</b>	<b>50,000</b>					<b>0.00</b>	<b>0.00</b>	<b>50 000.00</b>	<b>2 250 000.00</b>
<b>Future</b>											
	Jun 2013 CADE	Future	100	3528.3325	(565.5553)	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>
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>47 000.00</b>
<b>Future</b>											
	Jun 2013 CADF	Future	100	514.9237	(2040.2948)	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			100					0.00	0.00	200.00	61 000.00
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	200.00	61 000.00
<b>Future</b>											
	Jun 2013	CADG	Future	7,500	67.0461	54.2885	0.0000	0.0000	5,000	250,000.00	
				7,500					5,000.00	250,000.00	7 500.00
		<b>Total</b>	<b>7,500</b>					<b>5,000.00</b>	<b>250,000.00</b>	7 500.00	400 000.00
<b>Future</b>											
	Apr 2013	DAUS	Future	3,036	9.2909	9.1951	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4240	9.3262	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6915	9.5923	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7157	9.6164	0.0000	0.0000	0	0.00	
				44,536					0.00	0.00	804 146.00
<b>Option</b>											
	Mar 2013	DAUS	8.20 Put	5,400	0.0001	0.0062	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.51 Call	5,400	9.4807	6.0424	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.24 Put	30,000	61.4744	123.4067	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.20 Put	10,000	88.2616	134.6201	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.5679	0.9689	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	82.1933	61.6048	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	3.0308	3.4481	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	149.9354	121.5949	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	7.1269	7.9285	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	211.5390	176.7685	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	191.9568	235.1548	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	175.4974	150.2723	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	12.9378	14.4153	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	270.1958	233.6816	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	18.5069	21.0806	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	232.0953	278.2585	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.51 Call	7,500	325.1454	287.4009	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	221.4359	194.9965	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	265.9706	314.6965	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	254.5634	227.4892	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.20 Put	7,500	25.1617	28.0536	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.51 Call	7,500	379.7369	340.8130	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	9.47 Put	3,000	386.2880	441.6891	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	10.07 Call	6,000	254.4910	229.1197	0.0000	0.0000	0	0.00	
				160,800					0.00	0.00	1 583 890.00
		<b>Total</b>	<b>205,336</b>					<b>0.00</b>	<b>0.00</b>	2 388 036.00	7 247 119 332.43

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAAD	Future	15,166	9.6534	9.5640	9.6460	9.5660	606	5,828,385.00		
Sep 2013	ZAAD	Future	8,269	9.7062	9.6164	9.6755	9.6755	500	4,837,750.00		
Dec 2013	ZAAD	Future	1,932	9.7559	9.6650	0.0000	0.0000	0	0.00		
			<u>25,367</u>					<u>1,106.00</u>	<u>10,666,135.00</u>	<u>1 786 796.00</u>	<u>12 935 011 666.70</u>
<b>Option</b>											
Sep 2013	ZAAD	8.50 Put	201	15.5375	17.3505	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	28.2318	36.0845	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	519.2166	456.3846	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	116.2650	100.4058	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>
	<b>Total</b>		<b>26,171</b>					<b>1,106.00</b>	<b>10,666,135.00</b>	<b>1 787 800.00</b>	<b>12 935 183 516.70</b>
<b>Future</b>											
Jun 2013	ZACA	Future	25	9.1085	9.0510	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>
	<b>Total</b>		<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>25 803.00</b>	<b>192 536 534.20</b>
<b>Future</b>											
Jun 2013	ZAEU	Future	58,311	12.1225	12.0109	12.1250	12.0950	1,765	21,366,500.00		
Sep 2013	ZAEU	Future	17,637	12.2845	12.1728	12.2775	12.2775	500	6,138,750.00		
Dec 2013	ZAEU	Future	1,460	12.4379	12.3242	0.0000	0.0000	0	0.00		
			<u>77,408</u>					<u>2,265.00</u>	<u>27,505,250.00</u>	<u>3 058 695.00</u>	<u>33 911 111 894.10</u>
<b>Option</b>											
Jun 2013	ZAEU	11.40 Put	300	62.0251	77.3522	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	167.9426	207.8066	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	185.8386	157.5329	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	461.6181	515.6044	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	454.3431	401.9604	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	295.7025	261.9290	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>
	<b>Total</b>		<b>79,508</b>					<b>2,265.00</b>	<b>27,505,250.00</b>	<b>3 683 163.00</b>	<b>34 069 845 799.50</b>
<b>Future</b>											
Jun 2013	ZAFR	Future	50	9.9261	9.8175	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	10.0684	9.9558	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 336.00</u>	<u>3 192 573 377.50</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>370 336.00</b>	<b>3 192 573 377.50</b>
<b>Future</b>											
Jun 2013	ZAGB	Future	9,293	14.1351	14.0089	14.1400	14.1000	625	8,824,000.00		
Sep 2013	ZAGB	Future	2,805	14.3092	14.1817	14.2875	14.2875	500	7,143,750.00		
Dec 2013	ZAGB	Future	1,070	14.4746	14.3462	0.0000	0.0000	0	0.00		
			<u>13,168</u>					<u>1,125.00</u>	<u>15,967,750.00</u>	<u>2 546 622.00</u>	<u>31 872 399 103.30</u>

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<b>Option</b>											
Jun 2013	ZAGB	12.00 Put	699	6.3313	7.9623	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	28.1812	32.3060	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	656.2645	758.4058	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	113.3865	91.9566	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	48.9690	37.9833	0.0000	0.0000	0	0.00		
			<u>1,998</u>					<u>0.00</u>	<u>0.00</u>	<u>391 371.00</u>	<u>126 844 685.05</u>
		<b>Total</b>	<b>15,166</b>					<b>1,125.00</b>	<b>15,967,750.00</b>	<b>2 937 993.00</b>	<b>31 999 243 788.35</b>
<b>Future</b>											
Jun 2013	ZAJY	Future	13,593	0.0986	0.0975	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.0999	0.0988	0.0000	0.0000	0	0.00		
			<u>14,512</u>					<u>0.00</u>	<u>0.00</u>	<u>404 106.00</u>	<u>4 138 369 609.50</u>
		<b>Total</b>	<b>14,512</b>					<b>0.00</b>	<b>0.00</b>	<b>404 106.00</b>	<b>4 138 369 609.50</b>
<b>Future</b>											
Jun 2013	ZAUM	Future	1,328	9.3649	9.2674	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.4830	9.3849	0.0000	0.0000	0	0.00		
			<u>1,330</u>					<u>0.00</u>	<u>0.00</u>	<u>34 476.00</u>	<u>28 298 259 010.00</u>
		<b>Total</b>	<b>1,330</b>					<b>0.00</b>	<b>0.00</b>	<b>35 629.00</b>	<b>28 330 000 221.88</b>
<b>Future</b>											
Jun 2013	ZAUS	Future	541,518	9.3649	9.2674	9.3782	9.3000	80,958	755,327,898.20		
Sep 2013	ZAUS	Future	40,545	9.4830	9.3849	9.4500	9.4500	5	47,250.00		
Dec 2013	ZAUS	Future	26,811	9.5936	9.4949	9.5391	9.5391	20	190,782.00		
Mar 2014	ZAUS	Future	1,900	9.7132	9.6138	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	2,320	9.7613	9.6592	0.0000	0.0000	0	0.00		
			<u>613,094</u>					<u>80,983.00</u>	<u>755,565,930.20</u>	<u>36 342 436.00</u>	<u>295 744 864 906.10</u>
<b>Option</b>											
Jun 2013	ZAUS	8.50 Put	1,000	15.0084	18.3213	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	22.0226	27.5976	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	29.4917	37.5190	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	31.6609	40.4004	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	37.6762	48.3771	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	52.5588	69.6305	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	452.7257	383.3812	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	87.8257	115.9812	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	385.5452	323.0886	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	139.6379	178.2266	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	336.7723	280.0022	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	325.2781	269.9364	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	297.7669	245.9877	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,000	182.8669	228.5877	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.28 Call	100	282.0931	233.2443	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	207.0893	257.6811	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	227.2566	188.0723	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	7,500	190.6473	156.8724	0.0000	0.0000	5,000	915,000.00		
Jun 2013	ZAUS	9.50 Put	1,000	325.7473	389.4724	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	133.8144	108.9910	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	103.1225	84.0081	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	80.5294	65.2082	0.0000	0.0000	5,000	525,000.00		
Jun 2013	ZAUS	10.25 Call	88,101	54.3855	43.5111	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	83.3822	101.4636	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	145.7511	177.6205	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	271.7883	321.3758	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	407.6063	363.7835	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	251.2674	223.7962	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	238.4414	212.3430	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	175.7270	156.2423	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	156.2873	138.8452	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	28.2263	29.9822	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	120.9581	142.2981	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	193.6610	225.3473	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	666.7809	610.3812	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	448.4417	409.2656	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	285.4094	259.4182	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	170.6262	153.7662	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	334.1974	381.0727	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	363.3479	338.3951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1950.9709	1858.8196	0.0000	0.0000	0	0.00		
			<u>286,448</u>					<u>10,000.00</u>	<u>1,440,000.00</u>	<u>4 592 113.00</u>	<u>1 832 768 052.27</u>
	<b>Total</b>		<b>899,542</b>					<b>90,983.00</b>	<b>757,005,930.20</b>	<b>40 934 549.00</b>	<b>297 577 632 958.37</b>
<b>Grand Total</b>			<b>1,354,390</b>					<b>100,479.00</b>	<b>811 395 065.20</b>	<b>57,782,511</b>	<b>444,303,159,924.23</b>