



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-March-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2013	CACV	Future	5,000	0.1620	0.1557	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>
			Total	5,000				0.00	0.00	5 000.00	495 000.00
Future											
	Apr 2013	CACY	Future	15,000	11.0848	14.4911	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>
			Total	15,000				0.00	0.00	15 000.00	493 950.00
Future											
	Jun 2013	CACZ	Future	5,000	114.8039	113.1846	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>
			Total	5,000				0.00	0.00	5 000.00	475 000.00
Future											
	Apr 2013	CADA	Future	30,000	0.0157	0.0153	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>
			Total	30,000				0.00	0.00	30 000.00	1 140 000.00
Future											
	Apr 2013	CADB	Future	50,000	0.0176	0.0161	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>
			Total	50,000				0.00	0.00	50 000.00	2 250 000.00
Future											
	Jun 2013	CADE	Future	100	3597.0809	3528.3325	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>
			Total	100				0.00	0.00	200.00	47 000.00
Future											
	Jun 2013	CADF	Future	100	1389.5367	514.9237	0.0000	0	0.00		

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			100					0.00	0.00	200.00	61 000.00
		Total	100					0.00	0.00	200.00	61 000.00
Future											
	Jun 2013	CADG	Future	7,500	67.1582	67.0461	0.0000	0.0000	0	0.00	
				7,500					0.00	0.00	7 500.00
		Total	7,500					0.00	0.00	7 500.00	400 000.00
Future											
	Apr 2013	DAUS	Future	3,036	9.2988	9.2909	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4329	9.4240	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.7053	9.6915	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7300	9.7157	0.0000	0.0000	0	0.00	
				44,536					0.00	0.00	804 146.00
											7 164 731 407.50
Option											
	Mar 2013	DAUS	8.20 Put	5,400	0.0050	0.0001	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.51 Call	5,400	10.6317	9.4807	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.24 Put	30,000	54.9681	61.4744	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.20 Put	10,000	84.9471	88.2616	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.5460	0.5679	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	82.6749	82.1933	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	3.3129	3.0308	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	152.3770	149.9354	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	8.1898	7.1269	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	215.2993	211.5390	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	191.6636	191.9568	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	179.7312	175.4974	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	14.6318	12.9378	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	276.2340	270.1958	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	21.8900	18.5069	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	232.9511	232.0953	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.51 Call	7,500	332.9745	325.1454	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	227.5741	221.4359	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	267.1191	265.9706	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	261.6772	254.5634	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.20 Put	7,500	30.0682	25.1617	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.51 Call	7,500	388.4929	379.7369	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	9.47 Put	3,000	384.8305	386.2880	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	10.07 Call	6,000	261.0007	254.4910	0.0000	0.0000	0	0.00	
				160,800					0.00	0.00	1 583 890.00
		Total	205,336					0.00	0.00	2 388 036.00	7 247 119 332.43

Future

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Jun 2013	ZAAD	Future	15,206	9.6736	9.6534	9.7000	9.6095	2,044	19,721,674.00		
Sep 2013	ZAAD	Future	8,269	9.7278	9.7062	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,932	9.7782	9.7559	0.0000	0.0000	0	0.00		
			<u>25,407</u>					<u>2,044.00</u>	<u>19,721,674.00</u>	<u>1 788 840.00</u>	<u>12 954 733 340.70</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	13.9806	15.5375	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	25.2169	28.2318	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	534.3722	519.2166	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	118.7005	116.2650	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>
		Total	26,211					2,044.00	19,721,674.00	1 789 844.00	12 954 905 190.70
Future											
Jun 2013	ZACA	Future	25	9.1139	9.1085	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>
		Total	25					0.00	0.00	25 803.00	192 536 534.20
Future											
Jun 2013	ZAEU	Future	58,085	12.1467	12.1225	12.1750	12.0500	3,128	37,977,082.70		
Sep 2013	ZAEU	Future	17,637	12.3105	12.2845	12.3332	12.3332	25	308,330.00		
Dec 2013	ZAEU	Future	1,460	12.4667	12.4379	0.0000	0.0000	0	0.00		
			<u>77,182</u>					<u>3,153.00</u>	<u>38,285,412.70</u>	<u>3 061 848.00</u>	<u>33 949 397 306.80</u>
Option											
Jun 2013	ZAEU	11.40 Put	300	54.0570	62.0251	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	151.0626	167.9426	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	184.0797	185.8386	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	436.8446	461.6181	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	454.6000	454.3431	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	293.4077	295.7025	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>
		Total	79,282					3,153.00	38,285,412.70	3 686 316.00	34 108 131 212.20
Future											
Jun 2013	ZAFR	Future	50	9.9421	9.9261	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	10.0841	10.0684	10.0810	10.0810	25	252,025.00		
			<u>125</u>					<u>25.00</u>	<u>252,025.00</u>	<u>370 361.00</u>	<u>3 192 825 402.50</u>
		Total	125					25.00	252,025.00	370 361.00	3 192 825 402.50
Future											
Jun 2013	ZAGB	Future	8,902	14.2079	14.1351	14.2400	14.0655	10,921	154,015,906.00		
Sep 2013	ZAGB	Future	2,955	14.3850	14.3092	14.2355	14.2355	900	12,829,125.00		
Dec 2013	ZAGB	Future	1,058	14.5544	14.4746	14.5600	14.5270	18	261,981.00		
			<u>12,915</u>					<u>11,839.00</u>	<u>167,107,012.00</u>	<u>2 558 461.00</u>	<u>32 039 506 115.30</u>

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Option											
Jun 2013	ZAGB	12.00 Put	699	7.7780	6.3313	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	31.1130	28.1812	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	615.2651	656.2645	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	139.9554	113.3865	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	59.9231	48.9690	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>
		Total	14,913					11,839.00	167,107,012.00	2 949 832.00	32 166 350 800.35
Future											
Jun 2013	ZAJY	Future	13,593	0.0981	0.0986	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.0995	0.0999	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>
		Total	14,512					0.00	0.00	404 106.00	4 138 369 609.50
Future											
Jun 2013	ZAUM	Future	1,260	9.3732	9.3649	9.3935	9.3665	78	72,887,880.00		
Sep 2013	ZAUM	Future	2	9.4927	9.4830	0.0000	0.0000	0	0.00		
			<u>1,262</u>					<u>78.00</u>	<u>72,887,880.00</u>	<u>34 554.00</u>	<u>28 371 146 890.00</u>
		Total	1,262					78.00	72,887,880.00	35 707.00	28 402 888 101.88
Future											
Jun 2013	ZAUS	Future	605,427	9.3732	9.3649	9.4195	9.3285	79,861	748,584,005.10		
Sep 2013	ZAUS	Future	44,303	9.4927	9.4830	9.5120	9.4767	6,963	66,270,247.50		
Dec 2013	ZAUS	Future	27,129	9.6054	9.5936	9.6150	9.6150	318	3,048,962.50		
Mar 2014	ZAUS	Future	1,900	9.7274	9.7132	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	2,320	9.7761	9.7613	0.0000	0.0000	0	0.00		
			<u>681,079</u>					<u>87,142.00</u>	<u>817,903,215.10</u>	<u>36 429 578.00</u>	<u>296 562 768 121.20</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	16.5384	15.0084	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	23.5813	22.0226	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	30.9666	29.4917	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	33.0967	31.6609	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	38.9773	37.6762	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	53.4169	52.5588	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	460.8652	452.7257	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	87.6652	87.8257	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	392.7478	385.5452	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	137.9972	139.6379	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	343.0878	336.7723	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	331.3578	325.2781	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	303.2381	297.7669	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,000	180.0381	182.8669	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.28 Call	100	287.1896	282.0931	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	203.6332	207.0893	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	231.1491	227.2566	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	7,500	193.9456	190.6473	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	320.7456	325.7473	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	136.0921	133.8144	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	104.8670	103.1225	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	81.9833	80.5294	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	55.4885	54.3855	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	88.1569	83.3822	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	149.1584	145.7511	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	272.9332	271.7883	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	417.5251	407.6063	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	258.5196	251.2674	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	245.4563	238.4414	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	181.6995	175.7270	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	161.9338	156.2873	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	39.7547	28.2263	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	130.1890	120.9581	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	198.3113	193.6610	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	679.6115	666.7809	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	455.6824	448.4417	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	292.4830	285.4094	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	178.8948	170.6262	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	338.5133	334.1974	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	378.5595	363.3479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2018.5876	1950.9709	0.0000	0.0000	0	0.00		
			<u>286,448</u>					<u>0.00</u>	<u>0.00</u>	<u>4 592 113.00</u>	<u>1 832 768 052.27</u>
	Total		967,527					87,142.00	817,903,215.10	41 021 691.00	298 395 536 173.47

Grand Total	1,421,893		104,281.00	1 116 157 218.80	57,886,792	445,419,317,143.03
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