



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-April-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	0.1782	0.1676	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	0	9.2120	3.2853	0.0000	15,000	138,180.00		
				<u>0</u>				<u>15,000.00</u>	<u>138,180.00</u>	<u>30 000.00</u>	<u>632 130.00</u>
			Total	0				15,000.00	138,180.00	30 000.00	632 130.00
Future											
	Jun 2013	CACZ	Future	5,000	108.5315	102.7722	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	0.0029	0.0205	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	0.0304	0.0412	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	1271.8817	1294.6399	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	(2866.1667)	(2996.3898)	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	43.1097	47.8836	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											
	Jun 2013	CADH	Future	25,000	52.5341	(2.1200)	0.0000	0.0000	0	0.00	
				25,000					0.00	0.00	25 000.00
		Total	25,000					0.00	0.00	25 000.00	209 925.00
Future											
	Apr 2013	DANZ	Future	4,000	7.7630	7.6990	0.0000	0.0000	17,500	135,778,650.00	
				4,000					17,500.00	135,778,650.00	360 000.00
Option											
	Apr 2013	DANZ	7.73 Put	5,000	14.2577	0.0000	0.0000	0.0000	5,000	196,000.00	
	Apr 2013	DANZ	7.74 Put	6,000	17.1414	69.8244	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	20.5252	76.8606	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	31.1539	91.7336	0.0000	0.0000	0	0.00	
				21,000					5,000.00	196,000.00	235 000.00
		Total	25,000						22,500.00	135,974,650.00	595 000.00
Future											
	Apr 2013	DAUS	Future	3,036	9.2348	9.2215	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.3672	9.3530	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6336	9.6196	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.6577	9.6436	0.0000	0.0000	0	0.00	
				44,536					0.00	0.00	839 146.00
Option											
	Apr 2013	DAUS	9.20 Put	10,000	72.3106	90.2923	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.1943	0.3208	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	37.4732	44.2106	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	1.9662	2.7570	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	99.3570	105.0876	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	5.5344	7.4578	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	159.6275	163.3917	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	189.8647	203.9684	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	134.5799	138.1166	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	11.2433	14.0077	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	219.8579	222.1543	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	17.9127	21.8980	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Aug 2013	DAUS	9.24 Put	2,200	235.0335	247.9782	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	276.3145	277.4248	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	181.1763	183.8114	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	271.3215	283.5306	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	214.1113	216.2910	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	25.8478	29.8609	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	330.4368	331.0461	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	392.7700	406.0542	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	216.2268	218.9875	0.0000	0.0000	0	0.00		
			<u>120,000</u>					0.00	0.00	1 598 890.00	83 162 924.93
	Total		164,536					0.00	0.00	2 438 036.00	7 570 761 332.43
Future											
Jun 2013	ZAAD	Future	15,570	9.6840	9.6324	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	8,269	9.7376	9.6869	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,872	9.7870	9.7373	0.0000	0.0000	0	0.00		
			<u>25,711</u>					0.00	0.00	1 794 043.00	13 005 520 637.40
Option											
Sep 2013	ZAAD	8.50 Put	201	11.3085	13.2787	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	19.6991	24.6391	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	528.6718	495.4634	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	107.1001	101.6476	0.0000	0.0000	0	0.00		
			<u>804</u>					0.00	0.00	1 004.00	171 850.00
	Total		26,515					0.00	0.00	1 795 047.00	13 005 692 487.40
Future											
Jun 2013	ZACA	Future	25	9.1519	9.1314	0.0000	0.0000	0	0.00		
			<u>25</u>					0.00	0.00	25 803.00	192 536 534.20
	Total		25					0.00	0.00	25 803.00	192 536 534.20
Future											
Jun 2013	ZAEU	Future	60,393	11.9533	11.9307	11.9292	11.9292	2,331	27,814,771.60		
Sep 2013	ZAEU	Future	17,997	12.1138	12.0916	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,460	12.2669	12.2447	0.0000	0.0000	0	0.00		
			<u>79,850</u>					2,331.00	27,814,771.60	3 074 689.00	34 104 664 723.40
Option											
Jun 2013	ZAEU	11.40 Put	300	56.8699	72.1750	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	181.2809	205.6255	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	99.3837	103.7319	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	513.1207	535.0262	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	342.4865	342.2774	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	214.1172	213.5835	0.0000	0.0000	0	0.00		
			<u>2,100</u>					0.00	0.00	624 468.00	158 733 905.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			81,950					2,331.00	27,814,771.60	3 699 157.00	34 263 398 628.80
Future											
Jun 2013	ZAFR	Future	50	9.8215	9.8005	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	9.9601	9.9405	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	370 361.00	3 192 825 402.50
Total			125					0.00	0.00	370 361.00	3 192 825 402.50
Future											
Jun 2013	ZAGB	Future	9,947	14.0772	14.0951	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	2,954	14.2503	14.2692	14.2900	14.2900	190	2,715,100.00		
Dec 2013	ZAGB	Future	988	14.4156	14.4348	0.0000	0.0000	0	0.00		
			<u>13,889</u>					<u>190.00</u>	<u>2,715,100.00</u>	2 563 227.00	32 107 428 530.80
Option											
Jun 2013	ZAGB	12.00 Put	699	7.2175	7.2280	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	30.8492	30.3125	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	691.7377	674.1872	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	92.2461	92.5117	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	38.6753	39.5301	0.0000	0.0000	0	0.00		
			<u>1,998</u>					<u>0.00</u>	<u>0.00</u>	391 371.00	126 844 685.05
Total			15,887					190.00	2,715,100.00	2 954 598.00	32 234 273 215.85
Future											
Jun 2013	ZAJY	Future	16,543	0.0996	0.0987	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1009	0.1001	0.0000	0.0000	0	0.00		
			<u>17,462</u>					<u>0.00</u>	<u>0.00</u>	407 056.00	4 167 800 579.50
Total			17,462					0.00	0.00	407 056.00	4 167 800 579.50
Future											
Jun 2013	ZAUM	Future	1,161	9.3078	9.2940	9.3070	9.3070	5	4,653,500.00		
Sep 2013	ZAUM	Future	12	9.4255	9.4119	9.4143	9.4143	10	9,414,300.00		
			<u>1,173</u>					<u>15.00</u>	<u>14,067,800.00</u>	34 746.00	28 551 516 420.00
Total			1,173					15.00	14,067,800.00	35 899.00	28 583 257 631.88
Future											
Jun 2013	ZAUS	Future	629,825	9.3078	9.2940	9.3228	9.2499	39,535	368,265,480.80		
Sep 2013	ZAUS	Future	57,582	9.4255	9.4119	9.4138	9.3947	544	5,120,266.80		
Dec 2013	ZAUS	Future	27,081	9.5361	9.5224	9.5168	9.5168	30	285,504.00		
Mar 2014	ZAUS	Future	1,900	9.6551	9.6411	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.7121	9.6983	0.0000	0.0000	0	0.00		
			<u>719,608</u>					<u>40,109.00</u>	<u>373,671,251.60</u>	36 616 460.00	298 316 027 244.50
Option											
Jun 2013	ZAUS	8.50 Put	1,000	12.2666	15.8743	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	8.60 Put	11,000	18.0950	22.8559	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	24.4370	30.2861	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	26.3038	32.4481	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	31.5325	38.4514	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	37.6536	45.3979	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	44.7863	53.4017	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	388.3889	386.3617	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	12,300	80.5889	92.3617	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	321.1344	321.0926	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	132.5815	147.2479	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	272.8720	274.2479	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	261.5949	263.2939	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	234.7823	237.2316	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,200	176.9823	193.2316	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	219.6407	222.4961	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	202.1369	219.0445	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	189.4181	193.0554	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	170.7480	174.8110	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	138.4790	143.1191	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	330.6790	349.1191	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	5,300	90.8467	95.7855	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	67.3105	71.9983	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	62.3514	66.9360	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	50.7472	55.0108	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	32.6643	36.1301	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	84.1197	91.9435	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	147.6242	157.5099	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	277.5534	290.1705	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	356.5106	356.2184	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	210.7557	212.9689	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	199.2524	201.6408	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	143.7322	146.7911	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	126.8308	130.0217	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	30.8231	36.9371	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	125.3278	134.9589	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	196.6855	207.1449	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	615.0830	612.9401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	401.8305	402.4478	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	248.9342	252.2698	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	145.2696	150.1564	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	342.1368	353.8198	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	327.1907	330.4392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1939.7669	1938.8334	0.0000	0.0000	0	0.00		

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		305,148					0.00	0.00	4 619 613.00	1 836 840 347.27
	Total	1,024,756					40,109.00	373,671,251.60	41 236 073.00	300 152 867 591.77

Grand Total		1,480,129					80,145.00	554 381 753.20	58,509,246	448,552,426,499.87
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