



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-April-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	0.1311	0.1519	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>												
	Jun 2013	CACZ	Future	5,000	71.4781	86.8374	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	CADB	Future	50,000	0.1223	0.0706	0.0000	0.0000	50,000	3,550,000.00		
				<u>50,000</u>					<u>50,000.00</u>	<u>3,550,000.00</u>	<u>100 000.00</u>	<u>5 800 000.00</u>
			<b>Total</b>	<b>50,000</b>					<b>50,000.00</b>	<b>3,550,000.00</b>	<b>100 000.00</b>	<b>5 800 000.00</b>
<b>Future</b>												
	Jun 2013	CADE	Future	100	(3495.7840)	(1944.7408)	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	(3491.2603)	(3230.9938)	0.0000	0.0000	0	0.00		
				<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>61 000.00</u>
			<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>61 000.00</b>
<b>Future</b>												
	Jun 2013	CADG	Future	7,500	21.2987	29.6360	0.0000	0.0000	0	0.00		
				<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	<u>7 500.00</u>	<u>400 000.00</u>
			<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	<b>7 500.00</b>	<b>400 000.00</b>
<b>Future</b>												
	Jun 2013	CADH	Future	25,000	239.8747	188.7514	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			25,000					0.00	0.00	25 000.00	209 925.00
	<b>Total</b>		<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	25 000.00	209 925.00

**Future**

Apr 2013	DAUS	Future	10,000	9.0282	9.1018	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	Future	13,036	9.0356	9.1105	0.0000	0.0000	10,000	90,797,000.00		
Apr 2013	DAUS	Future	10,000	9.0380	9.1129	0.0000	0.0000	10,000	90,780,000.00		
Jul 2013	DAUS	Future	36,000	9.1644	9.2405	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	Future	2,500	9.4273	9.5057	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.4510	9.5297	0.0000	0.0000	0	0.00		
			74,536					20,000.00	181,577,000.00	874 146.00	7 806 264 407.50

**Option**

Apr 2013	DAUS	8.95 Put	50,000	4.4174	0.0000	0.0000	0.0000	50,000	335,000.00		
Apr 2013	DAUS	9.15 Put	10,000	123.0731	70.8442	0.0000	0.0000	20,000	780,000.00		
Apr 2013	DAUS	9.20 Put	10,000	181.5651	131.1449	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.02 Call	5,000	80.5553	0.0000	0.0000	0.0000	5,000	408,000.00		
Apr 2013	DAUS	9.15 Call	10,000	33.0656	0.0000	0.0000	0.0000	10,000	275,000.00		
Apr 2013	DAUS	9.16 Put	10,000	152.8489	109.1158	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.20 Put	5,800	0.2720	0.2622	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.51 Call	5,800	7.4741	15.3292	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.20 Put	7,500	2.8006	2.4907	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.51 Call	7,500	45.0580	62.7511	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	7.7095	6.8364	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	90.1582	113.8962	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	272.3211	238.9096	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	82.8877	100.8983	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	14.9019	13.5729	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	139.9116	168.0838	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	22.9932	21.0277	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	319.6732	285.7111	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	189.5767	220.2693	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	122.0147	142.6956	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	358.0214	322.9266	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	151.1903	173.2114	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	31.7831	29.1158	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	238.3462	271.1746	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	495.4623	454.3425	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	157.4240	177.7364	0.0000	0.0000	0	0.00		
			205,000					85,000.00	1,798,000.00	1 708 890.00	86 249 924.93
	<b>Total</b>		<b>279,536</b>					<b>105,000.00</b>	<b>183,375,000.00</b>	2 583 036.00	7 892 514 332.43

**Future**

Jun 2013	ZAAD	Future	15,453	9.4199	9.4830	9.4520	9.4330	4,773	45,065,292.00		
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Sep 2013	ZAAD	Future	8,769	9.4733	9.5373	9.5005	9.4800	1,003	9,528,940.00		
Dec 2013	ZAAD	Future	2,222	9.5219	9.5869	9.5800	9.5800	100	958,000.00		
			<u>26,444</u>					<u>5,876.00</u>	<u>55,552,232.00</u>	<u>1 803 809.00</u>	<u>13 098 746 100.90</u>
<b>Option</b>											
Sep 2013	ZAAD	8.50 Put	201	16.4210	15.1754	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	41.4234	35.6762	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	340.4209	385.7857	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	61.9087	74.1333	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>27,248</b>					<b>5,876.00</b>	<b>55,552,232.00</b>	<b>1 804 813.00</b>	<b>13 098 917 950.90</b>
<b>Future</b>											
Jun 2013	ZACA	Future	25	8.9194	8.9836	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	68,295	11.8574	11.9701	11.9010	11.8500	1,216	14,451,014.00		
Sep 2013	ZAEU	Future	18,076	12.0169	12.1313	12.0375	12.0375	500	6,018,750.00		
Dec 2013	ZAEU	Future	1,440	12.1681	12.2846	12.2200	12.2200	20	244,400.00		
			<u>87,811</u>					<u>1,736.00</u>	<u>20,714,164.00</u>	<u>3 088 507.00</u>	<u>34 270 106 118.40</u>
<b>Option</b>											
Jun 2013	ZAEU	11.40 Put	300	68.0287	49.7138	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	207.2026	164.7329	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	68.0091	91.8629	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	553.2773	494.1249	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	288.7095	340.0771	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	174.5952	208.4396	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>89,911</b>					<b>1,736.00</b>	<b>20,714,164.00</b>	<b>3 712 975.00</b>	<b>34 428 840 023.80</b>
<b>Future</b>											
Jun 2013	ZAFR	Future	50	9.7467	9.8482	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.8837	9.9864	9.9000	9.9000	25	247,500.00		
			<u>100</u>					<u>25.00</u>	<u>247,500.00</u>	<u>370 386.00</u>	<u>3 193 072 902.50</u>
		<b>Total</b>	<b>100</b>					<b>25.00</b>	<b>247,500.00</b>	<b>370 386.00</b>	<b>3 193 072 902.50</b>
<b>Future</b>											
Jun 2013	ZAGB	Future	19,452	13.9122	14.0940	14.0400	13.9276	908	12,677,067.00		
Sep 2013	ZAGB	Future	3,429	14.0837	14.2677	14.1255	14.1255	500	7,062,750.00		
Dec 2013	ZAGB	Future	988	14.2471	14.4332	14.2650	14.2650	8	114,120.00		
			<u>23,869</u>					<u>1,416.00</u>	<u>19,853,937.00</u>	<u>2 577 172.00</u>	<u>32 303 661 362.20</u>
<b>Option</b>											

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Jun 2013	ZAGB	12.00 Put	699	7.3243	6.2912	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	34.1368	28.7731	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	813.0309	670.5724	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	58.1653	87.8498	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	25.3612	37.6274	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
		<b>Total</b>	<b>25,867</b>					<b>1,416.00</b>	<b>19,853,937.00</b>	2 968 543.00	32 430 506 047.25
<b>Future</b>											
Jun 2013	ZAJY	Future	16,543	0.0921	0.0946	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	1,252	0.0934	0.0958	0.0000	0.0000	0	0.00		
			17,795					0.00	0.00	407 439.00	4 171 586 750.40
		<b>Total</b>	<b>17,795</b>					<b>0.00</b>	<b>0.00</b>	407 439.00	4 171 586 750.40
<b>Future</b>											
Jun 2013	ZANZ	Future	2,000	7.6801	7.7033	0.0000	0.0000	2,000	15,337,600.00		
			2,000					2,000.00	15,337,600.00	98 000.00	736 051 900.00
		<b>Total</b>	<b>2,000</b>					<b>2,000.00</b>	<b>15,337,600.00</b>	118 000.00	736 735 900.00
<b>Future</b>											
Jun 2013	ZAUM	Future	1,186	9.1065	9.1820	9.1330	9.0950	19	17,333,000.00		
Sep 2013	ZAUM	Future	12	9.2226	9.2990	0.0000	0.0000	0	0.00		
			1,198					19.00	17,333,000.00	34 867.00	28 663 913 520.00
		<b>Total</b>	<b>1,198</b>					<b>19.00</b>	<b>17,333,000.00</b>	36 020.00	28 695 654 731.88
<b>Future</b>											
Jun 2013	ZAUS	Future	590,972	9.1065	9.1820	9.1900	9.0900	34,349	314,955,797.80		
Sep 2013	ZAUS	Future	57,692	9.2226	9.2990	9.2680	9.2285	8,340	77,182,625.00		
Dec 2013	ZAUS	Future	25,741	9.3314	9.4089	9.3444	9.3415	770	7,193,013.00		
Mar 2014	ZAUS	Future	1,900	9.4485	9.5272	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.5102	9.5881	0.0000	0.0000	0	0.00		
			679,525					43,459.00	399,331,435.80	36 739 454.00	299 453 248 717.60
<b>Option</b>											
Jun 2013	ZAUS	8.50 Put	1,000	19.0951	16.1742	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	28.1726	23.9893	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	39.1445	32.5060	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	42.8464	35.0122	0.0000	0.0000	25,000	835,000.00		
Jun 2013	ZAUS	8.75 Put	500	53.2508	42.0328	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	65.4083	52.2988	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	79.4488	64.2832	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,500	240.3302	293.6129	0.0000	0.0000	25,000	6,051,000.00		
Jun 2013	ZAUS	9.00 Put	37,300	133.8302	111.6129	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	187.3501	235.3491	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.15 Call	25,000	166.8674	209.3619	0.0000	0.0000	25,000	4,052,000.00		
Jun 2013	ZAUS	9.15 Put	3,400	210.3674	177.3619	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	155.5733	194.7696	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	148.4398	185.4531	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	131.9181	166.0393	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	275.4181	234.0393	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	122.8585	155.3137	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	310.6530	266.5289	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	103.9937	132.7797	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	14,300	92.2942	118.6541	0.0000	0.0000	28,000	2,282,280.00		
Jun 2013	ZAUS	9.50 Call	8,500	72.7102	94.7168	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	466.2102	412.7168	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	46.7292	61.0166	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	34.3721	45.1191	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	31.7638	41.7367	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	25.7374	33.8839	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	16.4023	21.6802	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	113.6048	101.6519	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	206.3458	182.6985	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	367.4393	330.7670	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	255.6347	291.6292	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	147.4178	169.5983	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	139.1153	160.1405	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	99.6741	114.9422	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	87.8736	101.3402	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	37.0183	34.4786	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	160.7230	145.7862	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	253.7087	229.0859	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	485.8413	532.4019	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	310.1211	342.1669	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	190.1582	210.2950	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	110.7475	122.3453	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	418.5046	387.1305	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	264.4851	286.6579	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1753.7636	1824.4348	0.0000	0.0000	0	0.00		
			<u>503,348</u>					<u>103,000.00</u>	<u>13,220,280.00</u>	<u>4 890 813.00</u>	<u>1 865 161 817.27</u>
	<b>Total</b>		<b>1,182,873</b>					<b>146,459.00</b>	<b>412,551,715.80</b>	<b>41 630 267.00</b>	<b>301 318 410 534.87</b>
	<b>Grand Total</b>		<b>1,719,253</b>					<b>312,531.00</b>	<b>728 515 148.80</b>	<b>58,966,618</b>	<b>450,875,008,957.03</b>