



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.1095	0.0944	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>
		Total	5,000					0.00	0.00	5 000.00	495 000.00
Future											
	Jun 2013 CACZ	Future	5,000	55.6484	47.8563	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>
		Total	5,000					0.00	0.00	5 000.00	475 000.00
Future											
	Jun 2013 CADE	Future	100	(5563.7661)	(5687.2338)	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>
		Total	100					0.00	0.00	200.00	47 000.00
Future											
	Jun 2013 CADF	Future	100	(5325.6738)	(5683.5685)	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>
		Total	100					0.00	0.00	200.00	61 000.00
Future											
	Jun 2013 CADG	Future	2,500	14.1458	14.2206	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 500.00</u>	<u>507 500.00</u>
		Total	2,500					0.00	0.00	12 500.00	507 500.00
Future											
	Jun 2013 CADH	Future	25,000	295.3205	296.3827	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25 000.00</u>	<u>209 925.00</u>
		Total	25,000					0.00	0.00	25 000.00	209 925.00
Future											
	Apr 2013 CADI	Future	45,000	27.1338	22.7466	0.0000	0.0000	0	0.00		

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			45,000					0.00	0.00	45 000.00	1 611 999.00
		Total	45,000					0.00	0.00	45 000.00	1 611 999.00
Future											
	Apr 2013	CADJ	Future	10	1260.4388	883.9606	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
		Total	10					0.00	0.00	10.00	425 000.00
Future											
	Apr 2013	CADK	Future	20,000	31.7891	25.9010	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	20 000.00
		Total	20,000					0.00	0.00	20 000.00	662 000.00
Future											
	Apr 2013	CADL	Future	20	3229.0909	3531.7159	0.0000	0.0000	0	0.00	
				20					0.00	0.00	20.00
		Total	20					0.00	0.00	20.00	780 000.00
Future											
	Jun 2013	CADM	Future	2,500	118.9876	107.5597	0.0000	0.0000	0	0.00	
				2,500					0.00	0.00	2 500.00
		Total	2,500					0.00	0.00	2 500.00	278 500.00
Future											
	Apr 2013	DAUS	Future	13,036	8.9420	8.8900	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	10,000	8.9443	8.8924	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.0685	9.0162	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.3262	9.2736	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3496	9.2969	0.0000	0.0000	0	0.00	
				64,536					0.00	0.00	914 146.00
Option											
	Apr 2013	DAUS	9.20 Put	10,000	260.3115	311.6954	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.92 Call	5,000	68.5741	46.7549	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	5,000	27.6496	20.2758	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.08 Call	10,000	15.5115	11.9699	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.15 Call	10,000	7.6422	6.4122	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.16 Put	10,000	222.5934	273.4641	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.2698	0.4326	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	2.1251	1.6954	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	3.5481	4.9820	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	29.1314	26.0487	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	10.2436	12.8504	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	67.7225	61.3350	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	9.20 Put	1,400	327.8527	362.7834	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	67.7425	62.1620	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	20.4753	23.9314	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	114.4883	104.4472	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	31.2571	35.3455	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	377.5151	410.4103	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	162.3952	149.1001	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	105.4876	97.4176	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	417.9882	449.9633	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	134.3005	124.6551	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	43.2066	46.4711	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	210.0409	194.1416	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	560.9350	595.2691	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	142.1853	132.6885	0.0000	0.0000	0	0.00		
			<u>160,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 723 890.00</u>	<u>86 792 924.93</u>
	Total		224,536					0.00	0.00	2 638 036.00	8 250 425 332.43
Future											
Jun 2013	ZAAD	Future	14,528	9.4181	9.4217	9.4490	9.4345	552	5,208,598.00		
Sep 2013	ZAAD	Future	8,769	9.4714	9.4743	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,222	9.5216	9.5236	0.0000	0.0000	0	0.00		
			<u>25,519</u>					<u>552.00</u>	<u>5,208,598.00</u>	<u>1 805 812.00</u>	<u>13 117 674 654.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	14.1531	14.7828	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	35.1370	35.7309	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	320.5848	322.5557	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	51.8386	51.9516	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		26,323					552.00	5,208,598.00	1 806 816.00	13 117 846 504.40
Future											
Jun 2013	ZACA	Future	24	8.8797	8.8489	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>25 828.00</u>	<u>192 757 784.20</u>
	Total		24					0.00	0.00	25 828.00	192 757 784.20
Future											
Jun 2013	ZAEU	Future	61,733	11.8060	11.7661	0.0000	0.0000	8,364	98,653,380.00		
Sep 2013	ZAEU	Future	17,674	11.9640	11.9230	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,440	12.1131	12.0718	0.0000	0.0000	0	0.00		
			<u>80,847</u>					<u>8,364.00</u>	<u>98,653,380.00</u>	<u>3 101 886.00</u>	<u>34 427 914 586.40</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	73.2390	83.0705	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	279.7072	258.2815	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	11.80 Put	600	220.9843	244.8579	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	99.2263	92.6580	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	52.2636	49.7373	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	31.4459	30.4444	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	208.5375	223.2012	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	345.6916	330.5219	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	580.7047	608.8190	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	264.8770	253.3721	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	158.1619	152.2740	0.0000	0.0000	0	0.00		
			99,600					0.00	0.00	738 968.00	169 156 575.40
	Total		180,447					8,364.00	98,653,380.00	3 840 854.00	34 597 071 161.80
Future											
Jun 2013	ZAFR	Future	50	9.7078	9.6460	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.8434	9.7808	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 386.00	3 193 072 902.50
	Total		100					0.00	0.00	370 386.00	3 193 072 902.50
Future											
Jun 2013	ZAGB	Future	19,646	13.8447	13.7900	13.8429	13.8429	1	13,842.90		
Sep 2013	ZAGB	Future	3,609	14.0139	13.9587	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	998	14.1747	14.1190	0.0000	0.0000	0	0.00		
			24,253					1.00	13,842.90	2 587 774.00	32 449 992 953.70
Option											
Jun 2013	ZAGB	12.00 Put	699	5.8655	8.7581	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	30.1634	39.1168	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	850.9521	911.1658	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	36.0003	39.7550	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	17.8096	18.2850	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		26,251					1.00	13,842.90	2 979 145.00	32 576 837 638.75
Future											
Jun 2013	ZAJY	Future	16,603	0.0912	0.0901	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	1,351	0.0925	0.0913	0.0921	0.0921	99	912,007.80		
			17,954					99.00	912,007.80	407 620.00	4 173 248 201.40
	Total		17,954					99.00	912,007.80	407 620.00	4 173 248 201.40
Future											
Jun 2013	ZAUM	Future	965	9.0116	8.9595	9.0180	9.0075	225	202,781,550.00		
Sep 2013	ZAUM	Future	12	9.1256	9.0731	0.0000	0.0000	0	0.00		
			977					225.00	202,781,550.00	35 134.00	28 904 618 670.00
	Total		977					225.00	202,781,550.00	36 287.00	28 936 359 881.88

<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>
Future											
Jun 2013	ZAUS	Future	511,138	9.0116	8.9595	9.0221	8.9742	29,751	268,260,997.30		
Sep 2013	ZAUS	Future	60,759	9.1256	9.0731	9.1293	9.0967	1,248	11,362,626.80		
Dec 2013	ZAUS	Future	25,124	9.2323	9.1797	9.2352	9.2300	860	7,939,859.00		
Mar 2014	ZAUS	Future	1,900	9.3471	9.2944	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.4105	9.3570	0.0000	0.0000	0	0.00		
			<u>602,141</u>					<u>31,859.00</u>	<u>287,563,483.10</u>	<u>36 909 502.00</u>	<u>300 987 555 950.10</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	23.7868	31.1136	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	36.8460	47.4420	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	52.7935	66.9137	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	57.4847	72.5628	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	70.5475	88.1351	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	85.6226	105.8526	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	102.8243	125.7886	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	179.4995	158.6591	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,550	167.8995	199.1591	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	140.1607	123.9881	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	123.6042	109.4837	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	262.0042	299.9837	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	114.5722	101.5903	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	108.9031	96.6420	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	95.8918	85.3009	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	334.2918	375.8009	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	88.8258	79.1494	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	372.8045	415.8025	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	74.2865	66.5027	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	14,300	65.3911	58.7671	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	51.2627	46.4439	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	539.6627	586.9439	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	32.8313	30.2412	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	24.0430	22.4423	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	22.2029	20.7995	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	17.8833	16.8865	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	11.3673	10.9162	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	128.4030	141.9822	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	145.4243	160.5961	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	250.9704	274.6260	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	288.7401	266.2280	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	428.4248	461.1169	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	223.5985	206.2687	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	130.0771	120.5800	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.90 Call	200	122.9550	114.0594	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	89.3000	83.2387	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	79.2566	74.0350	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	48.0546	50.5971	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	190.0929	202.7691	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	297.5697	318.5742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	437.6743	410.2899	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	278.9563	261.3767	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	172.3487	161.6835	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	102.2080	96.4272	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	469.9787	493.1739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	244.5357	231.8421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1663.9597	1617.6484	0.0000	0.0000	0	0.00		
				<u>527,848</u>				<i>0.00</i>	<i>0.00</i>	<i>4 915 913.00</i>	<i>1 870 072 517.27</i>
	Total		1,129,989					31,859.00	287,563,483.10	41 825 415.00	302 857 628 467.37

Grand Total	1,711,831	41,100.00	595 132 861.80	59,482,253	453,378,689,422.53
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