



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.1669	0.1095	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	91.2278	55.6484	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>											
	Jun 2013 CADE	Future	100	(2611.0597)	(5563.7661)	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	(3253.2430)	(5325.6738)	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	2,500	22.1016	14.1458	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>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>12 500.00</b>	<b>507 500.00</b>
<b>Future</b>											
	Jun 2013 CADH	Future	25,000	201.1589	295.3205	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>
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	<b>25 000.00</b>	<b>209 925.00</b>
<b>Future</b>											
	Apr 2013 CADI	Future	45,000	51.4824	27.1338	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			45,000					0.00	0.00	45 000.00	1 611 999.00
		<b>Total</b>	<b>45,000</b>					<b>0.00</b>	<b>0.00</b>	45 000.00	1 611 999.00
<b>Future</b>											
	Apr 2013	CADJ	Future	10	5356.6636	1260.4388	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
			<b>Total</b>	<b>10</b>				<b>0.00</b>	<b>0.00</b>	10.00	425 000.00
<b>Future</b>											
	Apr 2013	CADK	Future	20,000	43.1391	31.7891	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	20 000.00
			<b>Total</b>	<b>20,000</b>				<b>0.00</b>	<b>0.00</b>	20 000.00	662 000.00
<b>Future</b>											
	Apr 2013	CADL	Future	20	2644.1743	3229.0909	0.0000	0.0000	0	0.00	
				20					0.00	0.00	20.00
			<b>Total</b>	<b>20</b>				<b>0.00</b>	<b>0.00</b>	20.00	780 000.00
<b>Future</b>											
	Jun 2013	CADM	Future	2,500	182.4358	118.9876	0.0000	0.0000	0	0.00	
				2,500					0.00	0.00	2 500.00
			<b>Total</b>	<b>2,500</b>				<b>0.00</b>	<b>0.00</b>	2 500.00	278 500.00
<b>Future</b>											
	Apr 2013	CADN	Future	10,000	19.1362	27.0000	0.0000	0.0000	10,000	270,000.00	
				10,000					10,000.00	270,000.00	10 000.00
			<b>Total</b>	<b>10,000</b>				<b>10,000.00</b>	<b>270,000.00</b>	10 000.00	270 000.00
<b>Future</b>											
	Apr 2013	DAUS	Future	13,036	9.1239	8.9420	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	10,000	9.1251	8.9443	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.2519	9.0685	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5145	9.3262	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5383	9.3496	0.0000	0.0000	0	0.00	
				64,536					0.00	0.00	914 146.00
<b>Option</b>											
	Apr 2013	DAUS	9.20 Put	10,000	88.9319	260.3115	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.92 Call	5,000	210.4597	68.5741	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	5,000	121.0455	27.6496	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.08 Call	10,000	74.9240	15.5115	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.15 Call	10,000	38.8523	7.6422	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.16 Put	10,000	70.1496	222.5934	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.01 Put	5,000	20.1410	0.0000	0.0000	0.0000	5,000	159,000.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Apr 2013	DAUS	9.06 Put	10,000	31.9856	0.0000	0.0000	0.0000	10,000	541,000.00		
Apr 2013	DAUS	8.20 Put	5,800	0.0718	0.2698	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.51 Call	5,800	6.4819	2.1251	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.20 Put	7,500	1.5077	3.5481	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.51 Call	7,500	53.5067	29.1314	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	5.6170	10.2436	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	105.5676	67.7225	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	222.9178	327.8527	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	94.3617	67.7425	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	12.5846	20.4753	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	162.0201	114.4883	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	21.9747	31.2571	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	274.8056	377.5151	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	218.2604	162.3952	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	139.9663	105.4876	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	314.6835	417.9882	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	173.1705	134.3005	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	32.3172	43.2066	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	272.5408	210.0409	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	445.6480	560.9350	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	178.5743	142.1853	0.0000	0.0000	0	0.00		
			<u>175,000</u>					<u>15,000.00</u>	<u>700,000.00</u>	<u>1 738 890.00</u>	<u>87 492 924.93</u>
	<b>Total</b>		<b>239,536</b>					<b>15,000.00</b>	<b>700,000.00</b>	<b>2 653 036.00</b>	<b>8 251 125 332.43</b>
<b>Future</b>											
Jun 2013	ZAAD	Future	13,028	9.5029	9.4181	9.5000	9.4385	1,502	14,251,252.00		
Sep 2013	ZAAD	Future	10,019	9.5568	9.4714	9.5530	9.5285	1,250	11,929,000.00		
Dec 2013	ZAAD	Future	1,972	9.6073	9.5216	9.5835	9.5835	500	4,791,750.00		
			<u>25,019</u>					<u>3,252.00</u>	<u>30,972,002.00</u>	<u>1 809 064.00</u>	<u>13 148 646 656.40</u>
<b>Option</b>											
Sep 2013	ZAAD	8.50 Put	201	24.3186	14.1531	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	36.6673	35.1370	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	373.0937	320.5848	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	51.4976	51.8386	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>25,823</b>					<b>3,252.00</b>	<b>30,972,002.00</b>	<b>1 810 068.00</b>	<b>13 148 818 506.40</b>
<b>Future</b>											
Jun 2013	ZACA	Future	24	8.9910	8.8797	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>
	<b>Total</b>		<b>24</b>					<b>0.00</b>	<b>0.00</b>	<b>25 828.00</b>	<b>192 757 784.20</b>
<b>Future</b>											

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Jun 2013	ZAEU	Future	61,733	12.0321	11.8060	12.0399	12.0042	96	1,152,760.20		
Sep 2013	ZAEU	Future	17,674	12.1928	11.9640	12.0500	12.0500	25	301,250.00		
Dec 2013	ZAEU	Future	665	12.3450	12.1131	12.2306	12.2306	775	9,478,715.00		
			<u>80,072</u>					<u>896.00</u>	<u>10,932,725.20</u>	<u>3 102 782.00</u>	<u>34 438 847 311.60</u>
<b>Option</b>											
Jun 2013	ZAEU	11.40 Put	28,800	33.1433	73.2390	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	425.7270	279.7072	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	125.3470	220.9843	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	162.3946	99.2263	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	86.6757	52.2636	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	51.7089	31.4459	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	140.3259	208.5375	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	448.8506	345.6916	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	438.7759	580.7047	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	343.8184	264.8770	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	203.9765	158.1619	0.0000	0.0000	0	0.00		
			<u>99,600</u>					<u>0.00</u>	<u>0.00</u>	<u>738 968.00</u>	<u>169 156 575.40</u>
		<b>Total</b>	<b>179,672</b>					<b>896.00</b>	<b>10,932,725.20</b>	<b>3 841 750.00</b>	<b>34 608 003 887.00</b>
<b>Future</b>											
Jun 2013	ZAFR	Future	50	9.8938	9.7078	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	10.0321	9.8434	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 386.00</u>	<u>3 193 072 902.50</u>
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>370 386.00</b>	<b>3 193 072 902.50</b>
<b>Future</b>											
Jun 2013	ZAGB	Future	20,396	14.0689	13.8447	14.0675	13.9300	760	10,690,475.00		
Sep 2013	ZAGB	Future	4,109	14.2406	14.0139	14.2355	14.1800	525	7,472,250.00		
Dec 2013	ZAGB	Future	1,010	14.4034	14.1747	14.3375	14.3375	20	286,750.00		
			<u>25,515</u>					<u>1,305.00</u>	<u>18,449,475.00</u>	<u>2 589 079.00</u>	<u>32 468 442 428.70</u>
<b>Option</b>											
Jun 2013	ZAGB	12.00 Put	699	3.8968	5.8655	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	22.5300	30.1634	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	655.5397	850.9521	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	54.2620	36.0003	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	24.2103	17.8096	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>27,513</b>					<b>1,305.00</b>	<b>18,449,475.00</b>	<b>2 980 450.00</b>	<b>32 595 287 113.75</b>
<b>Future</b>											
Jun 2013	ZAJY	Future	16,603	0.0939	0.0912	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	1,376	0.0951	0.0925	0.0000	0.0000	25	237,500.00		
			<u>17,979</u>					<u>25.00</u>	<u>237,500.00</u>	<u>407 645.00</u>	<u>4 173 485 701.40</u>

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<b>Total</b>			<b>17,979</b>					<b>25.00</b>	<b>237,500.00</b>	407 645.00	4 173 485 701.40
<b>Future</b>											
Jun 2013	ZAUM	Future	967	9.1937	9.0116	9.1865	9.1200	27	24,726,950.00		
Sep 2013	ZAUM	Future	10	9.3099	9.1256	9.2965	9.2670	10	9,281,750.00		
Dec 2013	ZAUM	Future	5	9.4187	9.2323	9.4095	9.4095	5	4,704,750.00		
			<b>982</b>					<b>42.00</b>	<b>38,713,450.00</b>	35 176.00	28 943 332 120.00
<b>Total</b>			<b>982</b>					<b>42.00</b>	<b>38,713,450.00</b>	36 329.00	28 975 073 331.88
<b>Future</b>											
Jun 2013	ZAUS	Future	468,739	9.1937	9.0116	9.2020	9.0812	56,098	510,536,118.30		
Sep 2013	ZAUS	Future	61,509	9.3099	9.1256	9.2969	9.1927	773	7,161,736.00		
Dec 2013	ZAUS	Future	22,752	9.4187	9.2323	9.4000	9.3110	2,453	22,904,768.70		
Mar 2014	ZAUS	Future	1,900	9.5358	9.3471	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.6002	9.4105	0.0000	0.0000	0	0.00		
			<b>558,120</b>					<b>59,324.00</b>	<b>540,602,623.00</b>	36 968 826.00	301 528 158 573.10
<b>Option</b>											
Jun 2013	ZAUS	8.50 Put	1,000	12.5760	23.7868	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	18.9848	36.8460	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	26.1243	52.7935	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	28.2513	57.4847	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	34.2660	70.5475	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	43.2050	85.6226	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	53.8011	102.8243	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	290.5906	179.4995	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,550	96.8906	167.8995	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	229.7587	140.1607	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	202.6539	123.6042	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	158.9539	262.0042	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	187.4571	114.5722	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	177.7686	108.9031	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	157.7630	95.8918	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	214.0630	334.2918	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	146.7603	88.8258	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	246.1196	372.8045	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	123.7868	74.2865	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	14,300	109.5053	65.3911	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	85.5825	51.2627	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	391.8825	539.6627	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	52.8202	32.8313	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	38.0200	24.0430	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	34.9276	22.2029	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	27.8446	17.8833	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	10.25 Call	88,101	17.1451	11.3673	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	90.3902	128.4030	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	100.8524	145.4243	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	178.3260	250.9704	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	378.4399	288.7401	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	321.4499	428.4248	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	292.5686	223.5985	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	168.9127	130.0771	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	159.4535	122.9550	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	114.3651	89.3000	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	100.9065	79.2566	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	38.4613	48.0546	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	146.9084	190.0929	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	227.1819	297.5697	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	538.1235	437.6743	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	344.1540	278.9563	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	211.0636	172.3487	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	123.0544	102.2080	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	387.9830	469.9787	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	290.6139	244.5357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1831.6500	1663.9597	0.0000	0.0000	0	0.00		
			<u>527,848</u>					<u>0.00</u>	<u>0.00</u>	<u>4 915 913.00</u>	<u>1 870 072 517.27</u>
	<b>Total</b>		<b>1,085,968</b>					<b>59,324.00</b>	<b>540,602,623.00</b>	<b>41 884 739.00</b>	<b>303 398 231 090.37</b>

Grand Total

1,692,827

89,844.00

640 877 775.20

59,572,097

454,019,567,197.73