



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-May-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	0.1364	0.1025	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	59.9236	44.9134	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 016.00</u>	<u>475 925.62</u>
		Total	5,000					0.00	0.00	5 016.00	475 925.62
Future											
	Jun 2013 CADE	Future	100	(8360.7751)	(8906.4081)	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	(8607.5503)	(8574.9102)	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	5.1502	5.3401	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 559.00</u>	<u>510 366.68</u>
		Total	2,500					0.00	0.00	12 559.00	510 366.68
Future											
	Jun 2013 CADH	Future	25,000	316.7968	350.0624	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											
	Jun 2013 CADM	Future	2,500	109.7634	85.0033	0.0000	0.0000	0	0.00		

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			2,500					0.00	0.00	2 506.00	279 149.73
		Total	2,500					0.00	0.00	2 506.00	279 149.73
Option											
	May 2013	DAAD	9.20 Call	10,000	53.9904	43.3374	0.0000	0.0000	0	0.00	
			10,000						0.00	0.00	10 000.00
		Total	10,000					0.00	0.00	10 000.00	712 000.00
Option											
	May 2013	DAFR	9.65 Call	5,000	12.2300	19.5091	0.0000	0.0000	0	0.00	
	May 2013	DAFR	9.75 Call	5,000	2.0669	7.5385	0.0000	0.0000	0	0.00	
			10,000						0.00	0.00	15 000.00
		Total	10,000					0.00	0.00	15 000.00	881 000.00
Future											
	May 2013	DANZ	Future	5,000	7.6669	7.6205	0.0000	0.0000	5,000	38,379,000.00	
			5,000						5,000.00	38,379,000.00	423 120.00
Option											
	May 2013	DANZ	7.61 Call	10,000	72.1716	51.6182	0.0000	0.0000	0	0.00	
			10,000						0.00	0.00	268 000.00
		Total	15,000					5,000.00	38,379,000.00	691 120.00	3 128 266 100.74
Future											
	May 2013	DAUS	Future	25,000	9.0483	8.9556	0.0000	0.0000	25,000	223,702,500.00	
	Jul 2013	DAUS	Future	39,000	9.1234	9.0296	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.3763	9.2790	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3990	9.3013	0.0000	0.0000	0	0.00	
			69,500						25,000.00	223,702,500.00	1 361 838.00
Option											
	May 2013	DAUS	8.25 Put	7,500	0.5550	1.3094	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	7.5134	6.6035	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	78.4273	129.7016	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	86.7004	141.7175	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	117.6305	168.7121	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	3.9029	7.3361	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	38.5883	32.6872	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	260.8333	326.7550	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	50.0163	43.9946	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	11.2486	17.7450	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	80.3919	69.7861	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	20.5974	30.0741	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	314.3140	378.8834	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	127.4907	112.6287	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	9.84 Call	4,400	88.4200	78.9367	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	358.8647	422.5878	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	119.2113	107.1681	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.25 Put	7,500	31.9478	42.6272	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	176.9673	157.5833	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	500.2088	568.7645	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	127.7019	116.3278	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	43.0466	53.9343	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	225.9587	203.1684	0.0000	0.0000	0	0.00		
			<u>163,400</u>					<u>0.00</u>	<u>0.00</u>	<u>2 131 890.00</u>	<u>100 532 840.43</u>
	Total		232,900					25,000.00	223,702,500.00	3 493 728.00	12 330 272 446.33
Future											
Jun 2013	ZAAD	Future	14,472	9.2525	9.2273	9.2550	9.2080	4,049	37,275,435.00		
Sep 2013	ZAAD	Future	7,578	9.3081	9.2819	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,009	9.3596	9.3331	9.3125	9.3125	50	465,625.00		
Mar 2014	ZAAD	Future	2,140	9.4144	9.3862	0.0000	0.0000	2,140	19,998,300.00		
			<u>26,199</u>					<u>6,239.00</u>	<u>57,739,360.00</u>	<u>1 829 378.00</u>	<u>13 337 954 503.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	39.2042	41.7231	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	56.4561	59.4649	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	214.7453	206.4516	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	39.3668	39.6345	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	75.3953	77.3398	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	213.0906	207.3056	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	58.2394	59.0844	0.0000	0.0000	0	0.00		
			<u>1,104</u>					<u>0.00</u>	<u>0.00</u>	<u>1 304.00</u>	<u>177 550.00</u>
	Total		27,303					6,239.00	57,739,360.00	1 830 682.00	13 338 132 053.40
Future											
Jun 2013	ZACA	Future	26	8.9805	8.8899	8.9500	8.9310	8	71,543.00		
			<u>26</u>					<u>8.00</u>	<u>71,543.00</u>	<u>25 864.00</u>	<u>193 081 920.60</u>
	Total		26					8.00	71,543.00	25 864.00	193 081 920.60
Future											
Jun 2013	ZAEU	Future	72,488	11.8420	11.7759	11.8295	11.7980	50	590,376.00		
Sep 2013	ZAEU	Future	20,496	11.9981	11.9307	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	685	12.1451	12.0761	0.0000	0.0000	0	0.00		
			<u>93,669</u>					<u>50.00</u>	<u>590,376.00</u>	<u>3 136 809.00</u>	<u>34 847 514 277.50</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	34.7860	53.6766	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	255.5819	226.4535	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	113.5819	150.5535	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	11.80 Put	600	156.1719	200.9835	0.0000	0.0000	211	36,081.00		
Jun 2013	ZAEU	12.10 Put	8,500	344.9487	404.2560	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	64.7660	60.3385	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	25.5556	24.5974	0.0000	0.0000	211	5,486.00		
Jun 2013	ZAEU	12.63 Call	17,000	16.8139	16.4110	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	11.3785	11.2428	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	166.5072	198.0580	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	320.7855	305.0063	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	519.5162	574.1284	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	236.8609	225.7513	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	129.8105	124.7148	0.0000	0.0000	0	0.00		
			<u>133,600</u>					<u>422.00</u>	<u>41,567.00</u>	<u>790 617.00</u>	<u>174 297 581.46</u>
	Total		227,269					472.00	631,943.00	3 927 426.00	35 021 811 858.96
Future											
Jun 2013	ZAFR	Future	50	9.6554	9.6061	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7868	9.7365	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 436.00</u>	<u>3 193 573 315.00</u>
	Total		100					0.00	0.00	370 436.00	3 193 573 315.00
Future											
Jun 2013	ZAGB	Future	18,091	14.0766	13.9740	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	2,745	14.2455	14.1411	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	982	14.4037	14.2976	0.0000	0.0000	0	0.00		
			<u>21,818</u>					<u>0.00</u>	<u>0.00</u>	<u>2 596 014.00</u>	<u>32 566 980 936.40</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	0.5215	1.2595	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	8.9050	16.4478	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	612.1071	721.6250	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	25.5417	34.7701	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	11.5482	15.9221	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		23,816					0.00	0.00	2 987 385.00	32 693 825 621.45
Future											
Jun 2013	ZAJY	Future	16,563	0.0913	0.0907	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	457	0.0925	0.0919	0.0000	0.0000	0	0.00		
			<u>17,020</u>					<u>0.00</u>	<u>0.00</u>	<u>413 583.00</u>	<u>4 230 387 634.40</u>
	Total		17,020					0.00	0.00	413 583.00	4 230 387 634.40
Future											
Jun 2013	ZAUM	Future	861	9.0666	8.9736	9.0300	9.0300	5	4,515,000.00		
Sep 2013	ZAUM	Future	12	9.1799	9.0854	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUM	Future	5	9.2850	9.1890	0.0000	0.0000	0	0.00		
			878					5.00	4,515,000.00	35 472.00	29 215 714 970.00
		Total	878					5.00	4,515,000.00	36 625.00	29 247 456 181.88
Future											
Jun 2013	ZAUS	Future	487,472	9.0666	8.9736	9.0774	8.9970	48,428	437,883,247.70		
Sep 2013	ZAUS	Future	60,082	9.1799	9.0854	9.1250	9.1065	489	4,456,694.50		
Dec 2013	ZAUS	Future	22,797	9.2850	9.1890	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,504	9.3966	9.2990	0.0000	0.0000	396	3,693,690.00		
Jun 2014	ZAUS	Future	3,230	9.4771	9.3771	0.0000	0.0000	0	0.00		
			575,085					49,313.00	446,033,632.20	37 461 846.00	306 067 996 403.00
Option											
Jun 2013	ZAUS	8.50 Put	1,000	8.3461	15.7714	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	14.2957	28.1666	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	23.3631	42.8099	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	26.2330	47.2488	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	34.6371	59.8572	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	44.9921	74.7779	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	57.5310	92.1752	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	176.7779	136.4365	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	110.1779	162.8365	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	160.2364	124.4908	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	154.9481	120.7107	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	128.1798	100.0502	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	109.2698	85.2868	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	192.6698	261.6868	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	99.1259	77.4030	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	92.8329	72.5237	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	78.6391	61.5456	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	262.0391	337.9456	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	71.1014	55.7288	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	299.8531	378.5446	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	47.1980	37.3058	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	33.3763	27.5435	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	466.7763	553.9435	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	18.0224	15.4025	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	11.6630	10.2307	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	10.4309	9.1264	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	7.5711	6.7131	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	3.5595	3.4838	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	94.9344	124.6947	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	109.4024	142.0445	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	203.0671	250.5207	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.20 Call	12,000	285.4716	251.1200	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	367.5434	432.4714	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	214.3228	189.0192	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	114.5537	102.7963	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	107.2365	96.4374	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	73.5583	67.1732	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	63.8924	58.6975	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	37.0328	46.4765	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	160.4080	191.8819	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	255.9673	303.5816	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	442.1527	401.6673	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	271.9475	248.9282	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	684.3237	757.6093	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	759.8047	835.7688	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	160.2397	148.5985	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	156.1545	144.9118	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	89.9580	84.9653	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	427.1905	483.0528	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	232.7163	218.6340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1717.4024	1630.6257	0.0000	0.0000	0	0.00		
			<u>548,348</u>					<i>0.00</i>	<i>0.00</i>	<i>5 002 091.00</i>	<i>1 886 227 928.62</i>
Total			1,123,433					49,313.00	446,033,632.20	42 463 937.00	307 954 224 331.63

Grand Total	1,727,945	86,037.00	771 072 978.20	61,628,643	464,090,403,684.22
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