



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.1364	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	58.4092	59.9236	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	(7901.5210)	(8360.7751)	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	(8325.0123)	(8607.5503)	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	4.8908	5.1502	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	308.9515	316.7968	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	109.2131	109.7634	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	22.9288	53.9904	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
Future											
	May 2013	DANZ	Future	10,000	7.6245	7.6669	0.0000	0.0000	15,000	114,453,000.00	
			10,000						15,000.00	114,453,000.00	438 120.00
		Total									3 229 289 102.00
Option											
	May 2013	DANZ	7.61 Call	10,000	37.4813	72.1716	0.0000	0.0000	0	0.00	
			10,000						0.00	0.00	268 000.00
		Total	20,000					15,000.00	114,453,000.00	706 120.00	3 242 719 100.74
Future											
	May 2013	DAUS	Future	0	9.0529	9.0483	0.0000	0.0000	25,000	226,490,000.00	
	Jul 2013	DAUS	Future	39,000	9.1283	9.1234	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.3807	9.3763	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.4034	9.3990	0.0000	0.0000	0	0.00	
			44,500						25,000.00	226,490,000.00	1 386 838.00
		Total									12 456 229 605.90
Option											
	May 2013	DAUS	9.05 Put	10,000	66.0195	0.0000	0.0000	0.0000	10,000	650,000.00	
	May 2013	DAUS	8.25 Put	7,500	0.4823	0.5550	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	6.8621	7.5134	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	74.1557	78.4273	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	82.2148	86.7004	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	114.7468	117.6305	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	3.6162	3.9029	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	37.9070	38.5883	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	255.9638	260.8333	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	49.3300	50.0163	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	10.7287	11.2486	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	79.7094	80.3919	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	19.8902	20.5974	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	309.3948	314.3140	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	126.8055	127.4907	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	87.6641	88.4200	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	354.0216	358.8647	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	118.4659	119.2113	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.25 Put	7,500	31.0385	31.9478	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.60 Call	7,500	176.3946	176.9673	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Oct 2013	DAUS	9.47 Put	3,000	494.9993	500.2088	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	126.8891	127.7019	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	42.0784	43.0466	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	225.5067	225.9587	0.0000	0.0000	0	0.00		
			<u>173,400</u>					<u>10,000.00</u>	<u>650,000.00</u>	<u>2 141 890.00</u>	<u>101 182 840.43</u>
		Total	217,900					35,000.00	227,140,000.00	3 528 728.00	12 557 412 446.33
Future											
Jun 2013	ZAAD	Future	12,578	9.1976	9.2525	9.2295	9.2050	4,116	37,949,674.50		
Sep 2013	ZAAD	Future	7,078	9.2547	9.3081	9.2840	9.2770	525	4,873,925.00		
Dec 2013	ZAAD	Future	2,009	9.3076	9.3596	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	2,140	9.3633	9.4144	0.0000	0.0000	0	0.00		
			<u>23,805</u>					<u>4,641.00</u>	<u>42,823,599.50</u>	<u>1 834 019.00</u>	<u>13 380 778 102.90</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	41.3785	39.2042	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	60.1830	56.4561	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	189.8660	214.7453	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	36.3591	39.3668	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	78.3484	75.3953	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	195.1454	213.0906	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	54.5730	58.2394	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	24,909					4,641.00	42,823,599.50	1 835 323.00	13 380 955 652.90
Future											
Jun 2013	ZACA	Future	39	9.0220	8.9805	9.0110	9.0080	13	117,119.00		
			<u>39</u>					<u>13.00</u>	<u>117,119.00</u>	<u>25 877.00</u>	<u>193 199 039.60</u>
		Total	39					13.00	117,119.00	25 877.00	193 199 039.60
Future											
Jun 2013	ZAEU	Future	76,008	11.8725	11.8420	11.9492	11.8930	5,058	60,244,660.40		
Sep 2013	ZAEU	Future	20,496	12.0289	11.9981	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	685	12.1751	12.1451	0.0000	0.0000	0	0.00		
			<u>97,189</u>					<u>5,058.00</u>	<u>60,244,660.40</u>	<u>3 141 867.00</u>	<u>34 907 758 937.90</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	28.6652	34.7860	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	272.0883	255.5819	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	99.5883	113.5819	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	139.2295	156.1719	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	320.5157	344.9487	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	69.1419	64.7660	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	26.9573	25.5556	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	17.6204	16.8139	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.75 Call	17,000	11.8425	11.3785	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	157.2575	166.5072	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	332.8690	320.7855	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	499.1999	519.5162	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	246.3893	236.8609	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	135.4339	129.8105	0.0000	0.0000	0	0.00		
			133,600					0.00	0.00	790 617.00	174 297 581.46
	Total		230,789					5,058.00	60,244,660.40	3 932 484.00	35 082 056 519.36
Future											
Jun 2013	ZAFR	Future	50	9.6418	9.6554	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7727	9.7868	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 436.00	3 193 573 315.00
	Total		100					0.00	0.00	370 436.00	3 193 573 315.00
Future											
Jun 2013	ZAGB	Future	17,591	14.0294	14.0766	14.1250	14.0440	506	7,106,701.60		
Sep 2013	ZAGB	Future	2,245	14.1979	14.2455	14.2065	14.2065	500	7,103,250.00		
Dec 2013	ZAGB	Future	1,710	14.3551	14.4037	14.3670	14.3670	750	10,775,250.00		
			21,546					1,756.00	24,985,201.60	2 597 770.00	32 591 966 138.00
Option											
Jun 2013	ZAGB	12.00 Put	699	0.7107	0.5215	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	12.0108	8.9050	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	658.3916	612.1071	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	25.1565	25.5417	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	11.8469	11.5482	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		23,544					1,756.00	24,985,201.60	2 989 141.00	32 718 810 823.05
Future											
Jun 2013	ZAJY	Future	16,563	0.0917	0.0913	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	457	0.0929	0.0925	0.0000	0.0000	0	0.00		
			17,020					0.00	0.00	413 583.00	4 230 387 634.40
	Total		17,020					0.00	0.00	413 583.00	4 230 387 634.40
Future											
Jun 2013	ZAUM	Future	871	9.0713	9.0666	9.0800	9.0695	20	18,151,750.00		
Sep 2013	ZAUM	Future	17	9.1848	9.1799	9.1895	9.1895	5	4,594,750.00		
Dec 2013	ZAUM	Future	5	9.2897	9.2850	0.0000	0.0000	0	0.00		
			893					25.00	22,746,500.00	35 497.00	29 238 461 470.00
	Total		893					25.00	22,746,500.00	36 650.00	29 270 202 681.88
Future											

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Jun 2013	ZAUS	Future	494,728	9.0713	9.0666	9.1139	9.0659	10,673	96,919,876.90		
Sep 2013	ZAUS	Future	59,582	9.1848	9.1799	9.2222	9.1830	2,600	23,917,049.50		
Dec 2013	ZAUS	Future	22,797	9.2897	9.2850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,504	9.4010	9.3966	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,230	9.4822	9.4771	0.0000	0.0000	0	0.00		
			<u>581,841</u>					<u>13,273.00</u>	<u>120,836,926.40</u>	<u>37 475 119.00</u>	<u>306 188 833 329.40</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	7.7089	8.3461	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	13.2933	14.2957	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	21.8971	23.3631	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	24.6353	26.2330	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	32.6824	34.6371	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	42.6503	44.9921	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	54.7815	57.5310	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	177.4944	176.7779	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	106.1944	110.1779	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	160.7265	160.2364	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	155.3655	154.9481	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	2,649	128.2439	128.1798	0.0000	0.0000	17,351	2,157,596.85		
Jun 2013	ZAUS	9.15 Call	25,000	109.1054	109.2698	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	187.8054	192.6698	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	98.8479	99.1259	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	9,601	92.4893	92.8329	0.0000	0.0000	399	33,256.65		
Jun 2013	ZAUS	9.25 Call	88,101	78.1622	78.6391	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	256.8622	262.0391	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	70.5651	71.1014	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	294.5844	299.8531	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	46.5402	47.1980	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	32.7208	33.3763	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	461.4208	466.7763	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	17.5061	18.0224	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	11.2591	11.6630	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	10.0542	10.4309	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	7.2368	7.5711	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	3.2882	3.5595	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	93.4998	94.9344	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	105.6210	109.4024	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	199.2462	203.0671	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	285.1917	285.4716	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	362.2900	367.5434	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	213.9453	214.3228	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	113.8529	114.5537	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	106.5416	107.2365	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	10.20 Call	500	72.8221	73.5583	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	63.1774	63.8924	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	36.2529	37.0328	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	157.7619	160.4080	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	252.4892	255.9673	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	442.8214	442.1527	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	271.8357	271.9475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	679.5033	684.3237	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	754.9053	759.8047	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	159.8800	160.2397	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	155.7902	156.1545	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	89.5947	89.9580	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	423.7704	427.1905	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	232.8158	232.7163	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1721.3102	1717.4024	0.0000	0.0000	0	0.00		
			<u>530,598</u>					<u>17,750.00</u>	<u>2,190,853.50</u>	<u>5 019 841.00</u>	<u>1 888 418 782.12</u>
	Total		1,112,439					31,023.00	123,027,779.90	42 494 960.00	308 077 252 111.53

Grand Total	1,697,833	92,516.00	615 537 860.40	61,721,159	464,705,941,544.62
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