



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.1909	0.1760	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	80.2859	75.0811	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	(7575.5712)	(7424.7450)	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	(8583.0552)	(8854.2483)	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	3.6563	4.4972	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	254.7828	265.1537	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	148.7972	139.6794	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
Future											
	May 2013	DANZ	Future	10,000	7.5449	7.5390	0.0000	0.0000	5,000	38,016,000.00	
				10,000					5,000.00	38,016,000.00	508 120.00
Option											
	May 2013	DANZ	7.53 Call	10,000	37.4953	0.0000	0.0000	0.0000	10,000	392,000.00	
	May 2013	DANZ	7.55 Call	10,000	25.9137	39.2341	0.0000	0.0000	0	0.00	
	May 2013	DANZ	7.62 Put	10,000	82.6502	99.6100	0.0000	0.0000	0	0.00	
				30,000					10,000.00	392,000.00	328 000.00
		Total	40,000						15,000.00	38,408,000.00	836 120.00
Future											
	May 2013	DAUS	Future	0	9.1343	9.1094	0.0000	0.0000	5,000	45,839,000.00	
	May 2013	DAUS	Future	25,000	9.1343	9.1107	0.0000	0.0000	25,000	228,168,000.00	
	May 2013	DAUS	Future	100,000	9.1355	9.1120	0.0000	0.0000	100,000	911,640,000.00	
	May 2013	DAUS	Future	0	9.1518	9.1280	0.0000	0.0000	5,000	45,663,000.00	
	Jun 2013	DAUS	Future	0	9.1776	9.1536	0.0000	0.0000	20,000	183,162,000.00	
	Jul 2013	DAUS	Future	39,000	9.2272	9.2029	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.4778	9.4544	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5001	9.4771	0.0000	0.0000	0	0.00	
				169,500					155,000.00	1,414,472,000.00	1 631 838.00
Option											
	May 2013	DAUS	9.05 Put	10,000	3.5380	21.2136	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Call	25,000	141.2715	129.4726	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.09 Call	100,000	74.0444	69.9497	0.0000	0.0000	100,000	8,319,000.00	
	May 2013	DAUS	8.25 Put	7,500	0.1718	0.2986	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	5.6241	6.4916	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	32.5085	43.4419	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	37.2664	49.1322	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	68.1563	79.7497	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	1.6976	2.2760	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	41.2999	40.6335	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	187.7754	204.1966	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	52.4982	51.7546	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	6.6452	7.9461	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	88.8544	86.8131	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	13.7625	16.1192	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	241.6266	258.9426	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	140.0737	137.1963	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	93.8887	92.4419	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	286.7372	303.7388	0.0000	0.0000	0	0.00	

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Sep 2013	DAUS	9.88 Call	2,400	126.5222	124.7238	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.25 Put	7,500	23.0623	26.2768	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	193.0146	189.2448	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	420.5485	439.4616	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	133.6750	131.9989	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	32.5928	36.3638	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	244.4823	240.2217	0.0000	0.0000	0	0.00		
			<u>298,400</u>					<u>100,000.00</u>	<u>8,319,000.00</u>	<u>2 276 890.00</u>	<u>111 330 840.43</u>
	Total		467,900					255,000.00	1,422,791,000.00	3 908 728.00	14 797 099 446.33
Future											
Jun 2013	ZAAD	Future	14,730	9.1265	9.1218	9.1110	9.0965	1,350	12,289,950.00		
Sep 2013	ZAAD	Future	6,962	9.1774	9.1748	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,074	9.2273	9.2243	9.2275	9.2275	35	322,962.50		
Mar 2014	ZAAD	Future	2,140	9.2797	9.2761	0.0000	0.0000	0	0.00		
			<u>25,906</u>					<u>1,385.00</u>	<u>12,612,912.50</u>	<u>1 839 010.00</u>	<u>13 426 543 916.60</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	40.3160	44.1095	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	73.1575	76.4881	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	145.0125	149.6678	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	27.6820	28.9969	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	75.8811	78.6421	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	156.3926	160.0267	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	46.2922	48.6534	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		27,010					1,385.00	12,612,912.50	1 840 314.00	13 426 721 466.60
Future											
Jun 2013	ZACA	Future	49	9.0715	9.0339	0.0000	0.0000	0	0.00		
			<u>49</u>					<u>0.00</u>	<u>0.00</u>	<u>25 933.00</u>	<u>193 705 205.60</u>
	Total		49					0.00	0.00	25 933.00	193 705 205.60
Future											
Jun 2013	ZAEU	Future	72,483	11.9091	11.8684	11.8715	11.8624	531	6,303,508.50		
Sep 2013	ZAEU	Future	20,556	12.0637	12.0217	12.0195	12.0135	578	6,946,803.00		
Dec 2013	ZAEU	Future	685	12.2075	12.1653	0.0000	0.0000	0	0.00		
			<u>93,724</u>					<u>1,109.00</u>	<u>13,250,311.50</u>	<u>3 151 883.00</u>	<u>35 027 140 116.10</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	16.0437	23.7354	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	281.6283	260.8316	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	72.5283	92.4316	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	107.7265	132.2263	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	277.4491	313.7612	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.20 Call	34,000	61.4429	59.0041	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	20.0071	20.3571	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	12.4589	12.8759	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	8.0418	8.4172	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	118.5055	137.8001	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	132.8381	153.0483	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	354.1851	341.5410	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	332.6396	321.0634	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	460.9279	494.2726	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	241.1139	234.1610	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	124.7876	124.3817	0.0000	0.0000	0	0.00		
			<u>134,400</u>					<u>0.00</u>	<u>0.00</u>	<u>791 417.00</u>	<u>174 477 581.46</u>
	Total		228,124					1,109.00	13,250,311.50	3 943 300.00	35 201 617 697.56
Future											
Jun 2013	ZAFR	Future	50	9.5815	9.5596	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7095	9.6865	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	18,651	14.0709	14.0456	14.0635	14.0350	780	10,968,619.00		
Sep 2013	ZAGB	Future	3,245	14.2366	14.2110	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	1,710	14.3910	14.3660	0.0000	0.0000	0	0.00		
			<u>23,606</u>					<u>780.00</u>	<u>10,968,619.00</u>	<u>2 601 511.00</u>	<u>32 644 740 332.00</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	0.3908	0.6469	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	6.8391	10.8039	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	611.7430	635.9657	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	20.9901	20.0211	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	7.6272	8.4545	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		25,604					780.00	10,968,619.00	2 992 882.00	32 771 585 017.05
Future											
Jun 2013	ZAJY	Future	16,568	0.0901	0.0899	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	457	0.0913	0.0911	0.0000	0.0000	0	0.00		
			<u>17,025</u>					<u>0.00</u>	<u>0.00</u>	<u>413 588.00</u>	<u>4 230 433 644.40</u>
	Total		17,025					0.00	0.00	413 588.00	4 230 433 644.40
Future											
Jun 2013	ZAUM	Future	867	9.1702	9.1464	9.1700	9.1305	70	64,034,700.00		
Sep 2013	ZAUM	Future	10	9.2833	9.2590	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUM	Future	5	9.3876	9.3636	0.0000	0.0000	0	0.00		
			882					70.00	64,034,700.00	35 674.00	29 399 933 970.00
		Total	882					70.00	64,034,700.00	36 827.00	29 431 675 181.88
Future											
Jun 2013	ZAUS	Future	491,494	9.1702	9.1464	9.1800	9.1285	34,532	315,828,813.20		
Sep 2013	ZAUS	Future	59,927	9.2833	9.2590	9.2790	9.2387	1,932	17,901,161.30		
Dec 2013	ZAUS	Future	22,397	9.3876	9.3636	0.0000	0.0000	240	2,253,480.00		
Mar 2014	ZAUS	Future	1,504	9.4978	9.4747	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,230	9.5820	9.5593	0.0000	0.0000	0	0.00		
			578,552					36,704.00	335,983,454.50	37 582 156.00	307 164 956 724.90
Option											
Jun 2013	ZAUS	8.50 Put	1,000	3.2102	4.4782	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	5.8532	7.9518	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	9.3348	12.4027	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	10.4699	13.8316	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	14.6254	18.9801	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	20.0812	25.6063	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	27.1094	33.9769	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	230.6937	218.6029	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	60.4937	72.2029	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	210.0379	199.0010	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	203.3741	192.6904	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	2,649	165.8304	157.2520	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	137.8598	130.9703	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	117.6598	134.5703	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	124.2454	118.2596	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	9,601	115.7856	110.3647	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	96.6896	92.5452	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	176.4896	196.1452	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	86.5642	83.0907	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	210.1327	230.8685	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	54.7442	53.2908	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	36.8192	36.3664	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	366.6192	389.9664	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	17.1634	17.4762	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	10.2558	10.6516	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	8.9852	9.3793	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	6.3197	6.6847	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	2.1688	2.3507	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	68.9295	76.6331	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	78.3380	86.7883	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	152.1922	164.9817	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.20 Call	12,000	322.2359	314.1674	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	293.0326	310.7387	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	237.9511	232.5725	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	121.9926	120.0841	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	113.6821	111.9928	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	75.5384	74.7559	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	64.9229	64.3622	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	29.5773	32.5912	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	127.3701	136.7294	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	205.8303	218.4688	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	483.1157	474.2678	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	291.1372	286.6552	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	600.5941	620.1774	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	672.8707	693.0369	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	166.9899	165.0350	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	162.5281	160.6547	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	90.7506	90.0328	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	366.2813	379.9748	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	241.4633	237.5509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1806.3536	1788.8440	0.0000	0.0000	0	0.00		
			<u>530,598</u>					<i>0.00</i>	<i>0.00</i>	<i>5 019 841.00</i>	<i>1 888 418 782.12</i>
	Total		1,109,150					36,704.00	335,983,454.50	42 601 997.00	309 053 375 507.03
Grand Total			1,956,044					310,048.00	1 898 048 997.50	62,270,982	468,832,074,602.02