



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-March-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	0.1768	0.1660	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>											
	Apr 2013	CACY	Future	15,000	1.1131	5.8690	0.0000	0	0.00		
				<u>15,000</u>				<u>0.00</u>	<u>0.00</u>	<u>15 000.00</u>	<u>493 950.00</u>
			<b>Total</b>	<b>15,000</b>				<b>0.00</b>	<b>0.00</b>	<b>15 000.00</b>	<b>493 950.00</b>
<b>Future</b>											
	Jun 2013	CACZ	Future	5,000	123.6102	113.2352	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>											
	Apr 2013	CADA	Future	30,000	0.0098	0.0148	0.0000	0	0.00		
				<u>30,000</u>				<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 140 000.00</u>
			<b>Total</b>	<b>30,000</b>				<b>0.00</b>	<b>0.00</b>	<b>30 000.00</b>	<b>1 140 000.00</b>
<b>Future</b>											
	Apr 2013	CADB	Future	50,000	0.0246	0.0218	0.0000	0	0.00		
				<u>50,000</u>				<u>0.00</u>	<u>0.00</u>	<u>50 000.00</u>	<u>2 250 000.00</u>
			<b>Total</b>	<b>50,000</b>				<b>0.00</b>	<b>0.00</b>	<b>50 000.00</b>	<b>2 250 000.00</b>
<b>Future</b>											
	Jun 2013	CADE	Future	100	4850.7209	3062.5247	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	(1807.5684)	(1942.0355)	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			100					0.00	0.00	200.00	61 000.00
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	200.00	61 000.00
<b>Future</b>											
	Jun 2013	CADG	Future	7,500	61.8839	54.9386	0.0000	0.0000	0	0.00	
				7,500					0.00	0.00	7 500.00
		<b>Total</b>	<b>7,500</b>					<b>0.00</b>	<b>0.00</b>	7 500.00	400 000.00
<b>Future</b>											
	Jun 2013	CADH	Future	25,000	(33.9902)	(67.3733)	0.0000	0.0000	0	0.00	
				25,000					0.00	0.00	25 000.00
		<b>Total</b>	<b>25,000</b>					<b>0.00</b>	<b>0.00</b>	25 000.00	209 925.00
<b>Future</b>											
	Mar 2013	DAGB	Future	0	14.0438	14.0180	0.0000	0.0000	120	1,685,256.00	
				0					120.00	1,685,256.00	22 120.00
		<b>Total</b>	<b>0</b>					<b>120.00</b>	<b>1,685,256.00</b>	32 120.00	309 126 056.00
<b>Option</b>											
	Apr 2013	DANZ	7.74 Put	6,000	35.2135	45.0403	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	38.8752	49.2869	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	49.4046	60.8418	0.0000	0.0000	0	0.00	
				16,000					0.00	0.00	6 000.00
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	6 000.00	453 000.00
<b>Future</b>											
	Mar 2013	DAUS	Future	5,000	9.3023	9.2463	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	3,036	9.3148	9.2678	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.4474	9.4023	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.7179	9.6758	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.7425	9.7011	0.0000	0.0000	0	0.00	
				49,536					0.00	0.00	809 146.00
											7 211 169 407.50
<b>Option</b>											
	Mar 2013	DAUS	9.24 Put	30,000	7.1466	33.3284	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.28 Call	10,000	38.3339	23.3472	0.0000	0.0000	0	0.00	
	Mar 2013	DAUS	9.35 Put	5,000	57.4893	112.8766	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.20 Put	10,000	59.3168	79.8257	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.2253	0.2941	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	68.3578	61.1124	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.1275	2.6776	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	138.5993	129.3716	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	6.0385	7.0675	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	201.6987	187.9189	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	169.0938	189.3491	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	166.7760	157.2480	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	11.5467	13.1978	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	263.0873	247.7826	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	18.4605	20.5110	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	209.9992	231.2998	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	320.0317	303.6775	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	214.4749	203.8531	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	243.7727	265.7897	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	247.7201	236.5757	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	25.5457	27.9226	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	375.0582	357.7243	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	359.4462	386.0309	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	247.4465	238.8042	0.0000	0.0000	0	0.00		
			<u>165,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 598 890.00</u>	<u>83 162 924.93</u>
	<b>Total</b>		<b>214,536</b>					<b>0.00</b>	<b>0.00</b>	<b>2 408 036.00</b>	<b>7 294 332 332.43</b>
<b>Future</b>											
Jun 2013	ZAAD	Future	15,565	9.7383	9.7439	9.7700	9.7400	27	263,442.50		
Sep 2013	ZAAD	Future	8,269	9.7927	9.7964	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,872	9.8449	9.8484	0.0000	0.0000	0	0.00		
			<u>25,706</u>					<u>27.00</u>	<u>263,442.50</u>	<u>1 794 013.00</u>	<u>13 005 229 932.40</u>
<b>Option</b>											
Sep 2013	ZAAD	8.50 Put	201	11.6575	12.0719	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	19.6208	20.0966	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	576.3820	582.3774	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	123.1795	128.7143	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>26,510</b>					<b>27.00</b>	<b>263,442.50</b>	<b>1 795 017.00</b>	<b>13 005 401 782.40</b>
<b>Future</b>											
Jun 2013	ZACA	Future	25	9.2218	9.1724	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>25 803.00</u>	<u>192 536 534.20</u>
	<b>Total</b>		<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>25 803.00</b>	<b>192 536 534.20</b>
<b>Future</b>											
Jun 2013	ZAEU	Future	58,096	11.9960	12.0336	12.0108	12.0100	2,571	30,850,228.40		
Sep 2013	ZAEU	Future	17,997	12.1582	12.1934	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,460	12.3132	12.3486	0.0000	0.0000	0	0.00		
			<u>77,553</u>					<u>2,571.00</u>	<u>30,850,228.40</u>	<u>3 071 890.00</u>	<u>34 071 259 936.70</u>
<b>Option</b>											
Jun 2013	ZAEU	11.40 Put	300	64.8076	60.5839	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	187.3057	174.7231	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.50 Call	600	125.2892	136.1104	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	506.1925	485.2303	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	377.8158	390.9758	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	238.8815	247.3479	0.0000	0.0000	0	0.00		
			2,100					0.00	0.00	624 468.00	158 733 905.40
		<b>Total</b>	<b>79,653</b>					<b>2,571.00</b>	<b>30,850,228.40</b>	3 696 358.00	34 229 993 842.10
<b>Future</b>											
Jun 2013	ZAFR	Future	50	9.8547	9.8641	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	9.9952	10.0020	0.0000	0.0000	0	0.00		
			125					0.00	0.00	370 361.00	3 192 825 402.50
		<b>Total</b>	<b>125</b>					<b>0.00</b>	<b>0.00</b>	370 361.00	3 192 825 402.50
<b>Future</b>											
Jun 2013	ZAGB	Future	9,962	14.1755	14.1617	14.2250	14.2020	2,002	28,439,325.00		
Sep 2013	ZAGB	Future	2,764	14.3502	14.3338	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	988	14.5178	14.5027	14.5685	14.5685	3	43,705.50		
			13,714					2,005.00	28,483,030.50	2 562 995.00	32 104 119 908.30
<b>Option</b>											
Jun 2013	ZAGB	12.00 Put	699	7.2798	7.5812	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	30.9339	31.0777	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	621.5476	636.3344	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	115.5690	117.0925	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	49.6758	48.9139	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
		<b>Total</b>	<b>15,712</b>					<b>2,005.00</b>	<b>28,483,030.50</b>	2 954 366.00	32 230 964 593.35
<b>Future</b>											
Jun 2013	ZAJY	Future	16,543	0.0996	0.0992	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1010	0.1005	0.0000	0.0000	0	0.00		
			17,462					0.00	0.00	407 056.00	4 167 800 579.50
		<b>Total</b>	<b>17,462</b>					<b>0.00</b>	<b>0.00</b>	407 056.00	4 167 800 579.50
<b>Future</b>											
Jun 2013	ZAUM	Future	1,165	9.3880	9.3448	9.3950	9.3878	121	113,595,980.00		
Sep 2013	ZAUM	Future	2	9.5067	9.4615	0.0000	0.0000	0	0.00		
			1,167					121.00	113,595,980.00	34 722.00	28 529 061 870.00
		<b>Total</b>	<b>1,167</b>					<b>121.00</b>	<b>113,595,980.00</b>	35 875.00	28 560 803 081.88
<b>Future</b>											
Jun 2013	ZAUS	Future	663,458	9.3880	9.3448	9.3990	9.3712	17,656	165,646,279.70		
Sep 2013	ZAUS	Future	57,582	9.5067	9.4615	9.5055	9.5055	2	19,011.00		
Dec 2013	ZAUS	Future	27,081	9.6186	9.5742	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	Future	1,900	9.7399	9.6984	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.7972	9.7534	0.0000	0.0000	0	0.00		
			<u>753,241</u>					<u>17,658.00</u>	<u>165,665,290.70</u>	<u>36 550 798.00</u>	<u>297 704 125 343.70</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	11.9761	14.6268	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	17.4897	21.1389	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	23.4181	28.0687	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	25.1521	30.0845	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	29.9856	35.6799	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	35.6063	42.1501	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	42.1114	49.5940	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	458.2488	428.4245	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	12,300	70.2488	83.6245	0.0000	0.0000	8,300	600,007.00		
Jun 2013	ZAUS	9.10 Call	20,000	387.3516	360.7201	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	116.5411	134.7446	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	335.7254	311.7134	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	323.5479	300.1934	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	294.3990	272.6749	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,200	156.3990	177.8749	0.0000	0.0000	200	30,000.00		
Jun 2013	ZAUS	9.28 Call	100	277.7970	257.0422	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	179.0980	202.1837	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	241.6386	223.0931	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	217.9916	203.1467	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	180.2685	168.1769	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	292.2685	323.3769	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	5,300	122.8266	115.0209	0.0000	0.0000	5,000	600,000.00		
Jun 2013	ZAUS	9.85 Call	500	92.2294	87.1446	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	85.8503	81.2341	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	70.7527	67.2185	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	46.6230	44.7106	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	76.8070	85.3003	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	132.1024	144.7353	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	249.5876	272.1514	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	406.5021	386.0824	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	244.9465	233.6494	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	231.9043	221.2890	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	169.0509	162.2378	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	149.8494	144.0700	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	32.1141	35.4125	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	115.8270	127.5149	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	181.0201	196.4824	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	673.2975	650.7377	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	445.4585	431.1209	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.27	Call	750	280.5392	272.4547	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00	Call	100	167.3992	163.2617	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25	Put	200	315.2452	337.2186	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50	Call	200	361.2259	354.7732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00	Call	200	2028.5097	1992.9417	0.0000	0.0000	0	0.00		
				<u>305,148</u>					<u>13,500.00</u>	<u>1,230,007.00</u>	<u>4 610 813.00</u>	<u>1 834 569 947.27</u>
	<b>Total</b>			<b><u>1,058,389</u></b>					<b><u>31,158.00</u></b>	<b><u>166,895,297.70</u></b>	<b><u>41 161 611.00</u></b>	<b><u>299 538 695 290.97</u></b>

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<b>Grand Total</b>	<b><u>1,567,279</u></b>							<b><u>36,002.00</u></b>	<b><u>341 773 235.10</u></b>	<b><u>58,360,699</u></b>	<b><u>447,363,226,404.87</u></b>
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