



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-April-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	0.1783	0.1782	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	107.3261	108.5315	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>
			Total	5,000					0.00	0.00	5 000.00	475 000.00
Future												
	Apr 2013	CADA	Future	30,000	0.0008	0.0029	0.0000	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>
			Total	30,000					0.00	0.00	30 000.00	1 140 000.00
Future												
	Apr 2013	CADB	Future	50,000	0.0309	0.0304	0.0000	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>
			Total	50,000					0.00	0.00	50 000.00	2 250 000.00
Future												
	Jun 2013	CADE	Future	100	1268.6114	1271.8817	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	(2753.5984)	(2866.1667)	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	7,500	40.9169	43.1097	0.0000	0.0000	0	0.00		

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			7,500					0.00	0.00	7 500.00	400 000.00
		Total	7,500					0.00	0.00	7 500.00	400 000.00
Future											
	Jun 2013	CADH	Future	25,000	113.7068	52.5341	0.0000	0.0000	0	0.00	
				25,000					0.00	0.00	25 000.00
		Total	25,000					0.00	0.00	25 000.00	209 925.00
Future											
	Apr 2013	DANZ	Future	4,000	7.7736	7.7630	0.0000	0.0000	0	0.00	
				4,000					0.00	0.00	360 000.00
Option											
	Apr 2013	DANZ	7.73 Put	5,000	5.6110	14.2577	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.74 Put	6,000	7.2610	17.1414	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.75 Put	5,000	9.3976	20.5252	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.77 Put	5,000	18.3601	31.1539	0.0000	0.0000	0	0.00	
	Apr 2013	DANZ	7.78 Put	4,000	24.0716	0.0000	0.0000	0.0000	4,000	81,000.00	
	Apr 2013	DANZ	7.79 Put	4,000	30.5170	0.0000	0.0000	0.0000	4,000	98,000.00	
				29,000					8,000.00	179,000.00	243 000.00
		Total	33,000					8,000.00	179,000.00	603 000.00	11 937 998.74
Future											
	Apr 2013	DAUS	Future	3,036	9.2221	9.2348	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.3535	9.3672	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6215	9.6336	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.6457	9.6577	0.0000	0.0000	0	0.00	
				44,536					0.00	0.00	839 146.00
Option											
	Apr 2013	DAUS	9.20 Put	10,000	72.8920	72.3106	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.2056	0.1943	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	33.4384	37.4732	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.0356	1.9662	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	94.1538	99.3570	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	5.6034	5.5344	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	152.4943	159.6275	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	193.6526	189.8647	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	129.1909	134.5799	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	11.4188	11.2433	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	212.3571	219.8579	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	18.2172	17.9127	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	239.0829	235.0335	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.51 Call	7,500	268.8651	276.3145	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	175.6934	181.1763	0.0000	0.0000	0	0.00	

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Sep 2013	DAUS	9.28 Put	1,200	275.4885	271.3215	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	208.6851	214.1113	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	25.9692	25.8478	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	323.4149	330.4368	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	397.2611	392.7700	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	210.9195	216.2268	0.0000	0.0000	0	0.00		
			<u>120,000</u>					0.00	0.00	1 598 890.00	83 162 924.93
	Total		164,536					0.00	0.00	2 438 036.00	7 570 761 332.43

Future

Jun 2013	ZAAD	Future	16,304	9.6961	9.6840	9.7400	9.7125	770	7,487,370.00		
Sep 2013	ZAAD	Future	7,872	9.7498	9.7376	9.7740	9.7740	500	4,887,000.00		
Dec 2013	ZAAD	Future	2,222	9.8008	9.7870	9.8245	9.8245	750	7,368,375.00		
			<u>26,398</u>					2,020.00	19,742,745.00	1 796 063.00	13 025 263 382.40

Option

Sep 2013	ZAAD	8.50 Put	201	11.2199	11.3085	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	19.3521	19.6991	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	538.8162	528.6718	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	109.5205	107.1001	0.0000	0.0000	0	0.00		
			<u>804</u>					0.00	0.00	1 004.00	171 850.00
	Total		27,202					2,020.00	19,742,745.00	1 797 067.00	13 025 435 232.40

Future

Jun 2013	ZACA	Future	25	9.1610	9.1519	0.0000	0.0000	0	0.00		
			<u>25</u>					0.00	0.00	25 803.00	192 536 534.20
	Total		25					0.00	0.00	25 803.00	192 536 534.20

Future

Jun 2013	ZAEU	Future	60,393	11.9470	11.9533	11.9750	11.9750	42	502,950.00		
Sep 2013	ZAEU	Future	18,034	12.1077	12.1138	12.1370	12.1370	37	449,069.00		
Dec 2013	ZAEU	Future	1,460	12.2607	12.2669	0.0000	0.0000	0	0.00		
			<u>79,887</u>					79.00	952,019.00	3 074 768.00	34 105 616 742.40

Option

Jun 2013	ZAEU	11.40 Put	300	57.5581	56.8699	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	182.7334	181.2809	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	96.4458	99.3837	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	517.7285	513.1207	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	341.0937	342.4865	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	213.0687	214.1172	0.0000	0.0000	0	0.00		
			<u>2,100</u>					0.00	0.00	624 468.00	158 733 905.40
	Total		81,987					79.00	952,019.00	3 699 236.00	34 264 350 647.80

Future

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Jun 2013	ZAFR	Future	50	9.8405	9.8215	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	9.9791	9.9601	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>370 361.00</u>	<u>3 192 825 402.50</u>
		Total	125					0.00	0.00	370 361.00	3 192 825 402.50
Future											
Jun 2013	ZAGB	Future	9,943	14.0680	14.0772	14.1100	14.0960	14	197,484.00		
Sep 2013	ZAGB	Future	2,954	14.2414	14.2503	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	988	14.4076	14.4156	0.0000	0.0000	0	0.00		
			<u>13,885</u>					<u>14.00</u>	<u>197,484.00</u>	<u>2 563 241.00</u>	<u>32 107 626 014.80</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	7.2414	7.2175	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	31.1668	30.8492	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	696.1555	691.7377	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	88.1149	92.2461	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	36.4816	38.6753	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	15,883					14.00	197,484.00	2 954 612.00	32 234 470 699.85
Future											
Jun 2013	ZAJY	Future	16,543	0.1001	0.0996	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	919	0.1015	0.1009	0.0000	0.0000	0	0.00		
			<u>17,462</u>					<u>0.00</u>	<u>0.00</u>	<u>407 056.00</u>	<u>4 167 800 579.50</u>
		Total	17,462					0.00	0.00	407 056.00	4 167 800 579.50
Future											
Jun 2013	ZAUM	Future	1,157	9.2945	9.3078	9.3000	9.3000	4	3,720,000.00		
Sep 2013	ZAUM	Future	12	9.4126	9.4255	0.0000	0.0000	0	0.00		
			<u>1,169</u>					<u>4.00</u>	<u>3,720,000.00</u>	<u>34 750.00</u>	<u>28 555 236 420.00</u>
		Total	1,169					4.00	3,720,000.00	35 903.00	28 586 977 631.88
Future											
Jun 2013	ZAUS	Future	631,178	9.2945	9.3078	9.3424	9.2999	8,663	80,768,442.70		
Sep 2013	ZAUS	Future	57,582	9.4126	9.4255	9.4435	9.4435	90	849,915.00		
Dec 2013	ZAUS	Future	27,081	9.5237	9.5361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,900	9.6431	9.6551	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.7023	9.7121	0.0000	0.0000	0	0.00		
			<u>720,961</u>					<u>8,753.00</u>	<u>81,618,357.70</u>	<u>36 625 213.00</u>	<u>298 397 645 602.20</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	12.5707	12.2666	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	18.5452	18.0950	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	25.0471	24.4370	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	26.9612	26.3038	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	8.75 Put	500	32.3241	31.5325	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	38.6024	37.6536	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	45.9200	44.7863	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	377.1149	388.3889	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,300	82.6149	80.5889	0.0000	0.0000	25,000	1,928,750.00		
Jun 2013	ZAUS	9.10 Call	20,000	310.6270	321.1344	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	280.3011	290.3815	0.0000	0.0000	25,000	7,028,000.00		
Jun 2013	ZAUS	9.15 Put	3,400	135.8011	132.5815	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	263.0610	272.8720	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	251.9671	261.5949	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	225.6303	234.7823	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,200	181.1303	176.9823	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	210.7823	219.6407	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	206.7770	202.1369	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	181.2579	189.4181	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	163.0824	170.7480	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	131.7685	138.4790	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	337.2685	330.6790	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	85.8287	90.8467	0.0000	0.0000	50,000	3,906,000.00		
Jun 2013	ZAUS	9.85 Call	500	63.3135	67.3105	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	58.5885	62.3514	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	47.5624	50.7472	0.0000	0.0000	68,000	2,201,840.00		
Jun 2013	ZAUS	10.25 Call	88,101	30.4650	32.6643	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	85.6332	84.1197	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	150.2195	147.6242	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	281.8526	277.5534	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	348.5060	356.5106	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	205.2167	210.7557	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	193.9463	199.2524	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	139.6446	143.7322	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	123.1495	126.8308	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	30.9910	30.8231	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	126.2941	125.3278	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	198.3173	196.6855	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	605.0593	615.0830	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	393.9398	401.8305	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	243.3687	248.9342	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	141.7200	145.2696	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	345.3350	342.1368	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	322.2336	327.1907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1931.2412	1939.7669	0.0000	0.0000	0	0.00		
			<u>439,148</u>					<u>168,000.00</u>	<u>15,064,590.00</u>	<u>4 787 613.00</u>	<u>1 851 904 937.27</u>

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
		Total	1,160,109				176,753.00	96,682,947.70	41 412 826.00	300 249 550 539.47
		Grand Total	1,624,198				186,870.00	121 474 195.70	58,696,116	448,673,900,695.57