



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-April-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	0.1709	0.1783	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>
		<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>											
	Jun 2013 CACZ	Future	5,000	102.6450	107.3261	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>
		<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	0	0.0092	0.0008	0.0000	0.0000	30,000	276,000.00		
			<u>0</u>					<u>30,000.00</u>	<u>276,000.00</u>	<u>60 000.00</u>	<u>1 416 000.00</u>
		<b>Total</b>	<b>0</b>					<b>30,000.00</b>	<b>276,000.00</b>	<b>60 000.00</b>	<b>1 416 000.00</b>
<b>Future</b>											
	Apr 2013 CADB	Future	50,000	0.0365	0.0309	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>
		<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	(142.9705)	1268.6114	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>
		<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	(2967.8858)	(2753.5984)	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>
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>61 000.00</b>
<b>Future</b>											
	Jun 2013 CADG	Future	7,500	36.6835	40.9169	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			7,500					0.00	0.00	7 500.00	400 000.00
		<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	138.5832	113.7068	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>											
	Apr 2013	DANZ	Future	0	7.7071	7.7736	0.0000	0.0000	33,120	256,551,452.00	
				0					33,120.00	256,551,452.00	393 120.00
		<b>Total</b>	<b>0</b>					<b>33,120.00</b>	<b>256,551,452.00</b>	636 120.00	2 882 744 102.00
<b>Future</b>											
	Apr 2013	DAUS	Future	5,000	9.1820	9.2100	0.0000	0.0000	5,000	45,925,000.00	
	Apr 2013	DAUS	Future	3,036	9.1895	9.2221	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.3207	9.3535	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5881	9.6215	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.6124	9.6457	0.0000	0.0000	0	0.00	
				49,536					5,000.00	45,925,000.00	844 146.00
<b>Option</b>											
	Apr 2013	DAUS	9.25 Put	5,000	73.3399	0.0000	0.0000	0.0000	5,000	129,000.00	
	Apr 2013	DAUS	9.20 Put	10,000	84.9144	72.8920	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.2288	0.2056	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	25.9460	33.4384	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	2.2040	2.0356	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	82.8265	94.1538	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	6.1171	5.6034	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	139.8931	152.4943	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	205.7141	193.6526	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	119.6973	129.1909	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	12.1716	11.4188	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	198.2404	212.3571	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	18.9256	18.2172	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	251.1462	239.0829	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.51 Call	7,500	253.2803	268.8651	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	164.6478	175.6934	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	287.5288	275.4885	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	196.8456	208.6851	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.20 Put	7,500	26.6880	25.9692	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.51 Call	7,500	306.2861	323.4149	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	9.47 Put	3,000	411.9644	397.2611	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	10.07 Call	6,000	199.6901	210.9195	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			125,000					5,000.00	129,000.00	1 603 890.00	83 291 924.93
	<b>Total</b>		<b>174,536</b>					<b>10,000.00</b>	<b>46,054,000.00</b>	2 448 036.00	7 616 815 332.43
<b>Future</b>											
	Jun 2013	ZAAD	Future	15,797	9.5883	9.6961	9.7015	9.5950	541	5,238,154.00	
	Sep 2013	ZAAD	Future	7,872	9.6422	9.7498	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	Future	2,222	9.6921	9.8008	0.0000	0.0000	0	0.00	
				25,891					541.00	5,238,154.00	1 796 604.00
<b>Option</b>											
	Sep 2013	ZAAD	8.50 Put	201	13.2669	11.2199	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	8.80 Put	201	26.9334	19.3521	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	9.30 Call	201	458.3234	538.8162	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	10.30 Call	201	89.6158	109.5205	0.0000	0.0000	0	0.00	
				804					0.00	0.00	1 004.00
	<b>Total</b>		<b>26,695</b>					<b>541.00</b>	<b>5,238,154.00</b>	1 797 608.00	13 030 673 386.40
<b>Future</b>											
	Jun 2013	ZACA	Future	25	9.1154	9.1610	0.0000	0.0000	0	0.00	
				25					0.00	0.00	25 803.00
	<b>Total</b>		<b>25</b>					<b>0.00</b>	<b>0.00</b>	25 803.00	192 536 534.20
<b>Future</b>											
	Jun 2013	ZAEU	Future	60,393	11.9170	11.9470	11.9835	11.9240	1,534	18,338,115.00	
	Sep 2013	ZAEU	Future	18,576	12.0780	12.1077	12.1380	12.1280	542	6,578,376.00	
	Dec 2013	ZAEU	Future	1,460	12.2316	12.2607	0.0000	0.0000	0	0.00	
				80,429					2,076.00	24,916,491.00	3 076 844.00
<b>Option</b>											
	Jun 2013	ZAEU	11.40 Put	300	64.8258	57.5581	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.80 Put	600	194.5620	182.7334	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.50 Call	600	87.2486	96.4458	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	531.5365	517.7285	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.35 Call	200	325.6880	341.0937	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.85 Call	200	200.4514	213.0687	0.0000	0.0000	0	0.00	
				2,100					0.00	0.00	624 468.00
	<b>Total</b>		<b>82,529</b>					<b>2,076.00</b>	<b>24,916,491.00</b>	3 701 312.00	34 289 267 138.80
<b>Future</b>											
	Jun 2013	ZAFR	Future	50	9.7934	9.8405	0.0000	0.0000	0	0.00	
	Sep 2013	ZAFR	Future	75	9.9313	9.9791	0.0000	0.0000	0	0.00	
				125					0.00	0.00	370 361.00
	<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>											

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Jun 2013	ZAGB	Future	9,193	14.0544	14.0680	14.0465	14.0440	751	10,547,046.50		
Sep 2013	ZAGB	Future	2,954	14.2278	14.2414	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	988	14.3936	14.4076	0.0000	0.0000	0	0.00		
			<u>13,135</u>					<u>751.00</u>	<u>10,547,046.50</u>	<u>2 563 992.00</u>	<u>32 118 173 061.30</u>
<b>Option</b>											
Jun 2013	ZAGB	12.00 Put	699	6.9846	7.2414	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	30.9828	31.1668	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	703.0318	696.1555	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	82.5757	88.1149	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	34.7812	36.4816	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>
		<b>Total</b>	<b>15,133</b>					<b>751.00</b>	<b>10,547,046.50</b>	<b>2 955 363.00</b>	<b>32 245 017 746.35</b>
<b>Future</b>											
Jun 2013	ZAJY	Future	16,543	0.0963	0.1001	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	1,252	0.0976	0.1015	0.0000	0.0000	333	3,304,040.90		
			<u>17,795</u>					<u>333.00</u>	<u>3,304,040.90</u>	<u>407 389.00</u>	<u>4 171 104 620.40</u>
		<b>Total</b>	<b>17,795</b>					<b>333.00</b>	<b>3,304,040.90</b>	<b>407 389.00</b>	<b>4 171 104 620.40</b>
<b>Future</b>											
Jun 2013	ZAUM	Future	1,190	9.2618	9.2945	9.3595	9.2900	52	48,547,000.00		
Sep 2013	ZAUM	Future	12	9.3796	9.4126	0.0000	0.0000	0	0.00		
			<u>1,202</u>					<u>52.00</u>	<u>48,547,000.00</u>	<u>34 802.00</u>	<u>28 603 783 420.00</u>
		<b>Total</b>	<b>1,202</b>					<b>52.00</b>	<b>48,547,000.00</b>	<b>35 955.00</b>	<b>28 635 524 631.88</b>
<b>Future</b>											
Jun 2013	ZAUS	Future	636,032	9.2618	9.2945	9.3671	9.2600	22,634	210,912,483.90		
Sep 2013	ZAUS	Future	57,682	9.3796	9.4126	9.4736	9.4000	458	4,325,420.80		
Dec 2013	ZAUS	Future	26,941	9.4904	9.5237	9.5798	9.5798	140	1,341,172.00		
Mar 2014	ZAUS	Future	1,900	9.6098	9.6431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.6700	9.7023	0.0000	0.0000	0	0.00		
			<u>725,775</u>					<u>23,232.00</u>	<u>216,579,076.70</u>	<u>36 648 445.00</u>	<u>298 614 224 678.90</u>
<b>Option</b>											
Jun 2013	ZAUS	8.50 Put	1,000	13.3802	12.5707	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	19.7674	18.5452	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	26.7262	25.0471	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	28.7756	26.9612	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	34.5199	32.3241	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	41.2457	38.6024	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	50.9106	45.9200	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	351.7315	377.1149	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,300	89.9315	82.6149	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	287.0297	310.6270	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	9.15 Call	25,000	257.6563	280.3011	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	145.8563	135.8011	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	241.0042	263.0610	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	230.3085	251.9671	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	204.9865	225.6303	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,200	193.1865	181.1303	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	192.2756	210.7823	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	222.3969	206.7770	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	165.3243	181.2579	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	148.2500	163.0824	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	118.9792	131.7685	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	357.1792	337.2685	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	76.4571	85.8287	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	56.4182	63.3135	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	52.1337	58.5885	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	42.1654	47.5624	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	26.7901	30.4650	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	89.2078	85.6332	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	158.7127	150.2195	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	294.1911	281.8526	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	330.3985	348.5060	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	193.3747	205.2167	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	182.6716	193.9463	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	131.2544	139.6446	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	115.6888	123.1495	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	31.9480	30.9910	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	131.0370	126.2941	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	205.8858	198.3173	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	581.8243	605.0593	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	376.7290	393.9398	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	231.7568	243.3687	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	134.5101	141.7200	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	355.5962	345.3350	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	309.9409	322.2336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1901.5439	1931.2412	0.0000	0.0000	0	0.00		
			<u>439,148</u>					0.00	0.00	4 787 613.00	1 851 904 937.27
	<b>Total</b>		<b>1,164,923</b>					<b>23,232.00</b>	<b>216,579,076.70</b>	41 436 058.00	300 466 129 616.17
	<b>Grand Total</b>		<b>1,575,663</b>					<b>100,105.00</b>	<b>612 013 261.10</b>	<b>58,796,221</b>	<b>449,285,913,956.67</b>