



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.0994	0.1041	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	51.1907	54.2475	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											
	Jun 2013 CADE	Future	100	(5215.3357)	(4749.3680)	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	(4973.7057)	(4947.5165)	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	15.5823	16.8845	0.0000	0.0000	0	0.00		
			<u>7,500</u>					<u>0.00</u>	<u>0.00</u>	<u>7 500.00</u>	<u>400 000.00</u>
		Total	7,500					0.00	0.00	7 500.00	400 000.00
Future											
	Jun 2013 CADH	Future	25,000	288.2564	281.3062	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											
	Apr 2013 CADI	Future	45,000	25.1988	27.1646	0.0000	0.0000	0	0.00		

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			45,000					0.00	0.00	45 000.00	1 611 999.00
		Total	45,000					0.00	0.00	45 000.00	1 611 999.00
Future											
	Apr 2013	CADJ	Future	10	1225.0374	1595.7970	0.0000	0.0000	0	0.00	
				10				0.00	0.00	10.00	425 000.00
		Total	10					0.00	0.00	10.00	425 000.00
Future											
	Apr 2013	CADK	Future	20,000	27.9793	29.5423	0.0000	0.0000	0	0.00	
				20,000				0.00	0.00	20 000.00	662 000.00
		Total	20,000					0.00	0.00	20 000.00	662 000.00
Future											
	Apr 2013	CADL	Future	20	3743.6648	3933.2896	0.0000	0.0000	0	0.00	
				20				0.00	0.00	20.00	780 000.00
		Total	20					0.00	0.00	20.00	780 000.00
Future											
	Apr 2013	DAUS	Future	13,036	8.9127	8.9315	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	10,000	8.9151	8.9339	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.0397	9.0584	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.2992	9.3182	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3226	9.3416	0.0000	0.0000	0	0.00	
				64,536				0.00	0.00	914 146.00	8 163 632 407.50
Option											
	Apr 2013	DAUS	9.20 Put	10,000	290.4785	273.7824	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.92 Call	5,000	61.5136	0.0000	0.0000	0.0000	5,000	383,000.00	
	Apr 2013	DAUS	9.02 Call	5,000	29.2540	35.8582	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.08 Call	10,000	18.2129	0.0000	0.0000	0.0000	10,000	160,000.00	
	Apr 2013	DAUS	9.15 Call	10,000	10.3328	13.5236	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.16 Put	10,000	254.4228	238.6293	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.4021	0.4254	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	2.3407	3.1985	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	3.6694	4.3006	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	28.9859	32.3882	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	11.4448	11.1877	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	66.7175	70.9422	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	349.6136	338.2857	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	66.5749	68.6270	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.20 Put	7,500	22.2370	20.3159	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.51 Call	7,500	110.9734	115.1373	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.20 Put	7,500	33.1245	29.2795	0.0000	0.0000	0	0.00	

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Aug 2013	DAUS	9.24 Put	2,200	396.1278	384.7123	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	155.8805	160.6206	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	102.0261	103.9510	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	434.8018	423.1662	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	129.2404	130.9979	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	43.5254	39.0851	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	201.0109	206.1973	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	578.9459	566.1439	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	136.9998	138.3085	0.0000	0.0000	0	0.00		
			<u>160,000</u>					<u>15,000.00</u>	<u>543,000.00</u>	<u>1 723 890.00</u>	<u>86 792 924.93</u>
	Total		224,536					15,000.00	543,000.00	2 638 036.00	8 250 425 332.43
Future											
Jun 2013	ZAAD	Future	15,183	9.4264	9.3899	9.4620	9.4280	240	2,264,855.00		
Sep 2013	ZAAD	Future	8,769	9.4790	9.4423	9.4955	9.4797	504	4,777,832.00		
Dec 2013	ZAAD	Future	2,222	9.5280	9.4910	0.0000	0.0000	0	0.00		
			<u>26,174</u>					<u>744.00</u>	<u>7,042,687.00</u>	<u>1 804 730.00</u>	<u>13 107 464 716.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	14.8021	16.3592	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	36.6011	41.9627	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	332.9680	312.9617	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	55.5508	54.4014	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>
	Total		26,978					744.00	7,042,687.00	1 805 734.00	13 107 636 566.40
Future											
Jun 2013	ZACA	Future	24	8.8390	8.8469	8.8500	8.8500	25	221,250.00		
			<u>24</u>					<u>25.00</u>	<u>221,250.00</u>	<u>25 828.00</u>	<u>192 757 784.20</u>
	Total		24					25.00	221,250.00	25 828.00	192 757 784.20
Future											
Jun 2013	ZAEU	Future	68,145	11.7569	11.7567	11.7975	11.7657	540	6,354,750.00		
Sep 2013	ZAEU	Future	18,276	11.9145	11.9144	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	1,440	12.0637	12.0637	0.0000	0.0000	0	0.00		
			<u>87,861</u>					<u>540.00</u>	<u>6,354,750.00</u>	<u>3 089 897.00</u>	<u>34 286 526 521.40</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	85.5874	86.3510	0.0000	0.0000	28,500	2,175,690.00		
Jun 2013	ZAEU	11.70 Call	17,000	255.0728	0.0000	0.0000	0.0000	17,000	4,338,740.00		
Jun 2013	ZAEU	11.80 Put	600	252.0334	252.1723	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	93.9213	0.0000	0.0000	0.0000	34,000	2,600,660.00		
Jun 2013	ZAEU	12.50 Call	600	51.7260	51.5089	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	32.3908	0.0000	0.0000	0.0000	34,000	1,032,580.00		
Sep 2013	ZAEU	12.25 Put	200	614.6412	609.2324	0.0000	0.0000	0	0.00		

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Sep 2013	ZAEU	12.35 Call	200	251.5281	246.1465	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	152.9846	148.7578	0.0000	0.0000	0	0.00		
			98,600					113,500.00	10,147,670.00	737 968.00	168 881 575.40
		Total	186,461					114,040.00	16,502,420.00	3 827 865.00	34 455 408 096.80
Future											
Jun 2013	ZAFR	Future	50	9.6478	9.6433	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7832	9.7789	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 386.00	3 193 072 902.50
		Total	100					0.00	0.00	370 386.00	3 193 072 902.50
Future											
Jun 2013	ZAGB	Future	18,896	13.7610	13.7558	13.8000	13.7704	1,010	13,943,550.00		
Sep 2013	ZAGB	Future	3,393	13.9303	13.9249	13.9790	13.9500	87	1,217,754.00		
Dec 2013	ZAGB	Future	998	14.0916	14.0861	0.0000	0.0000	0	0.00		
			23,287					1,097.00	15,161,304.00	2 584 239.00	32 401 279 281.80
Option											
Jun 2013	ZAGB	12.00 Put	699	8.9824	9.1105	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	42.3974	44.5888	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	941.2727	947.3263	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	40.8540	41.4197	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	19.1703	19.1977	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
		Total	25,285					1,097.00	15,161,304.00	2 975 610.00	32 528 123 966.85
Future											
Jun 2013	ZAJY	Future	16,593	0.0903	0.0909	0.0917	0.0917	50	458,450.00		
Sep 2013	ZAJY	Future	1,252	0.0915	0.0921	0.0000	0.0000	0	0.00		
			17,845					50.00	458,450.00	407 489.00	4 172 045 200.40
		Total	17,845					50.00	458,450.00	407 489.00	4 172 045 200.40
Future											
Jun 2013	ZANZ	Future	0	7.6745	7.6319	0.0000	0.0000	2,000	15,322,400.00		
			0					2,000.00	15,322,400.00	100 000.00	751 374 300.00
		Total	0					2,000.00	15,322,400.00	120 000.00	752 058 300.00
Future											
Jun 2013	ZAUM	Future	1,186	8.9826	9.0013	9.0000	8.9930	7	6,296,500.00		
Sep 2013	ZAUM	Future	12	9.0970	9.1159	9.1001	9.1001	10	9,100,100.00		
			1,198					17.00	15,396,600.00	34 894.00	28 688 344 120.00
		Total	1,198					17.00	15,396,600.00	36 047.00	28 720 085 331.88
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUS	Future	516,318	8.9826	9.0013	9.0443	8.9900	52,956	477,224,534.00		
Sep 2013	ZAUS	Future	58,732	9.0970	9.1159	9.1300	9.1024	1,610	14,697,532.40		
Dec 2013	ZAUS	Future	25,755	9.2046	9.2235	9.2411	9.2150	840	7,752,809.50		
Mar 2014	ZAUS	Future	1,900	9.3202	9.3392	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	4,220	9.3819	9.4016	0.0000	0.0000	1,000	9,045,300.00		
			<u>606,925</u>					<u>56,406.00</u>	<u>508,720,175.90</u>	<u>36 843 723.00</u>	<u>300 395 549 534.90</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	27.9415	27.6462	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	43.3755	42.3129	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	61.8310	59.8636	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	67.2102	64.9753	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	82.0789	79.1109	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	99.0611	95.2692	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	118.2294	113.5365	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	171.7735	182.7602	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,550	189.1735	181.4602	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	134.9135	144.3149	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	119.3857	128.0361	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	286.7857	276.7361	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	110.9051	119.1228	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	105.5795	113.5151	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	93.3355	100.5991	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	360.7355	349.2991	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	86.6773	93.5558	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	399.9037	387.8349	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	72.9379	78.9802	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	14,300	64.5028	70.0009	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	50.9552	55.5527	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	568.3552	554.2527	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	32.9573	36.2782	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	24.2707	26.9010	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	22.4414	24.9179	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	18.0915	20.2368	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	11.4782	13.0675	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	152.2105	145.7979	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	262.8466	254.4922	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	445.8758	434.2104	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	213.9965	220.0681	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	125.2654	127.2418	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	118.5022	120.1452	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	86.5067	86.5074	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	76.9441	76.4568	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	46.7618	43.9762	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	8.75 Put	750	195.5842	189.5571	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	309.2227	301.1663	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	424.1798	433.4736	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	270.7127	276.1684	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	167.1071	169.6692	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	98.9532	99.5391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	483.7798	473.7389	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	239.9069	241.2853	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1639.5214	1660.1193	0.0000	0.0000	0	0.00		
			<u>503,848</u>					<u>0.00</u>	<u>0.00</u>	<u>4 891 913.00</u>	<u>1 865 272 517.27</u>
	Total		1,110,773					56,406.00	508,720,175.90	41 735 636.00	302 260 822 052.17

Grand Total	1,700,930	189,379.00	579 368 286.90	59,366,997	452,363,432,781.43
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