



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.2119	0.2193	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	121.6706	130.1815	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	(550.6794)	(125.3299)	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	(1940.1060)	(699.8582)	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	26.1256	28.5797	0.0000	0.0000	0	0.00		
				<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 500.00</u>	<u>507 500.00</u>
			Total	2,500					0.00	0.00	12 500.00	507 500.00
Future												
	Jun 2013	CADH	Future	25,000	131.6044	111.3759	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	229.6595	244.3547	0.0000	0.0000	0	0.00		

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			2,500					0.00	0.00	2 500.00	278 500.00
		Total	2,500					0.00	0.00	2 500.00	278 500.00
Future											
	Apr 2013	CADN	Future	0	0.0000	5.8766	0.0000	0.0000	10,000	0.00	
				0					10,000.00	0.00	20 000.00
			Total	0					10,000.00	0.00	20 000.00
Future											
	May 2013	CADO	Future	20,000	41.8535	39.5417	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	20 000.00
			Total	20,000					0.00	0.00	20 000.00
Future											
	Jul 2013	DAUS	Future	39,000	9.3614	9.3912	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.6198	9.6504	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.6432	9.6737	0.0000	0.0000	0	0.00	
				44,500					0.00	0.00	1 076 218.00
Option											
	Apr 2013	DAUS	8.20 Put	5,800	0.0001	0.0043	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	2.3489	4.7955	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.15 Put	39,000	29.8035	25.9637	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.25 Put	7,500	0.5467	0.5464	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	49.0466	57.2513	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	67.8334	59.3015	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	3.9314	3.4731	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	107.0714	114.5987	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	171.1739	158.2878	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	110.4014	116.7576	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	10.4796	9.2303	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	166.2350	175.0042	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	19.7365	17.1618	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	222.5481	207.0635	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	224.9617	233.2472	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	160.9911	166.4915	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	262.3410	245.0635	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	196.8767	201.6818	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.25 Put	7,500	30.2005	26.6251	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.60 Call	7,500	281.0957	288.5999	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	9.47 Put	3,000	381.0863	360.2369	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	10.07 Call	6,000	199.3829	202.4898	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	8.25 Put	7,500	40.1621	35.9953	0.0000	0.0000	0	0.00	
	Oct 2013	DAUS	9.60 Call	7,500	335.5704	342.9637	0.0000	0.0000	0	0.00	

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			184,000					0.00	0.00	2 003 890.00	93 488 940.43
		Total	228,500					0.00	0.00	3 080 108.00	9 743 707 664.33
Future											
	Jun 2013	ZAAD	Future	11,828	9.5081	9.5268	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	Future	10,128	9.5612	9.5789	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	Future	2,057	9.6109	9.6280	0.0000	0.0000	0	0.00	
				24,013				0.00	0.00	1 811 946.00	13 176 256 973.40
Option											
	Sep 2013	ZAAD	8.50 Put	201	33.8990	31.8309	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	8.80 Put	201	48.7681	47.8271	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	9.30 Call	201	386.8780	398.2063	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	10.30 Call	201	61.8230	63.2394	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	8.60 Put	100	65.3998	63.9895	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.60 Call	100	323.4219	333.7567	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.60 Call	100	85.5803	81.7976	0.0000	0.0000	0	0.00	
				1,104				0.00	0.00	1 304.00	177 550.00
		Total	25,117					0.00	0.00	1 813 250.00	13 176 434 523.40
Future											
	Jun 2013	ZACA	Future	37	9.0573	9.0796	9.1100	9.0600	13	118,206.40	
				37					13.00	118,206.40	25 841.00
		Total	37						13.00	118,206.40	25 841.00
Future											
	Jun 2013	ZAEU	Future	69,532	12.1142	12.1660	12.2000	12.1100	734	8,889,312.80	
	Sep 2013	ZAEU	Future	17,711	12.2732	12.3247	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	665	12.4227	12.4744	0.0000	0.0000	0	0.00	
				87,908					734.00	8,889,312.80	3 115 956.00
Option											
	Jun 2013	ZAEU	11.40 Put	28,800	23.8316	22.0002	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.70 Call	17,000	481.8772	525.8646	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.70 Put	8,500	67.6772	59.8646	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.80 Put	600	94.0881	83.7142	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.10 Put	8,500	214.1936	194.0749	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.20 Call	34,000	186.3454	212.6061	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.50 Call	600	97.4476	114.0260	0.0000	0.0000	227	18,178.16	
	Jun 2013	ZAEU	12.63 Call	17,000	72.6485	85.8779	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.75 Call	17,000	55.3955	65.7885	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	11.55 Put	500	123.2799	114.9934	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.10 Call	500	491.5144	522.7124	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	394.0295	370.7715	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.35 Call	200	376.1140	400.6696	0.0000	0.0000	0	0.00	

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Sep 2013	ZAEU	12.85 Call	200	222.1219	238.1034	0.0000	0.0000	0	0.00		
			133,600					227.00	18,178.16	790 195.00	174 256 014.46
		Total	221,508					961.00	8,907,490.96	3 906 151.00	34 772 570 483.86
Future											
Jun 2013	ZAFR	Future	50	9.8837	9.9759	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	75	10.0185	10.1115	0.0000	0.0000	0	0.00		
			125					0.00	0.00	370 411.00	3 193 324 827.50
		Total	125					0.00	0.00	370 411.00	3 193 324 827.50
Future											
Jun 2013	ZAGB	Future	18,241	14.2152	14.2232	14.1800	14.1700	32	453,590.00		
Sep 2013	ZAGB	Future	3,995	14.3855	14.3925	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	1,010	14.5459	14.5528	0.0000	0.0000	0	0.00		
			23,246					32.00	453,590.00	2 592 719.00	32 520 177 878.30
Option											
Jun 2013	ZAGB	12.00 Put	699	1.6297	0.8939	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	15.9339	13.2030	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	536.9519	520.4395	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	73.4821	66.2283	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	29.4709	27.0270	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
		Total	25,244					32.00	453,590.00	2 984 090.00	32 647 022 563.35
Future											
Jun 2013	ZAJY	Future	16,543	0.0937	0.0941	0.0000	0.0000	2	18,928.00		
Sep 2013	ZAJY	Future	482	0.0949	0.0953	0.0000	0.0000	0	0.00		
			17,025					2.00	18,928.00	413 488.00	4 229 495 807.40
		Total	17,025					2.00	18,928.00	413 488.00	4 229 495 807.40
Future											
Jun 2013	ZAUM	Future	912	9.3035	9.3334	9.3650	9.3650	5	4,682,500.00		
Sep 2013	ZAUM	Future	13	9.4189	9.4487	0.0000	0.0000	0	0.00		
Dec 2013	ZAUM	Future	10	9.5260	9.5562	0.0000	0.0000	0	0.00		
			935					5.00	4,682,500.00	35 308.00	29 065 751 870.00
		Total	935					5.00	4,682,500.00	36 461.00	29 097 493 081.88
Future											
Jun 2013	ZAUS	Future	504,446	9.3035	9.3334	9.3700	9.2785	49,632	463,255,795.60		
Sep 2013	ZAUS	Future	61,661	9.4189	9.4487	9.4200	9.4200	8	75,360.00		
Dec 2013	ZAUS	Future	23,403	9.5260	9.5562	9.5891	9.5254	180	1,720,036.00		
Mar 2014	ZAUS	Future	1,900	9.6407	9.6713	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.7130	9.7428	0.0000	0.0000	0	0.00		

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			594,630					49,820.00	465,051,191.60	37 247 351.00	304 115 042 136.20
Option											
Jun 2013	ZAUS	8.50 Put	1,000	6.7555	5.9332	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	10.7373	9.4597	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	15.3514	13.5645	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	16.7547	14.8157	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	20.7787	18.4117	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	25.6411	22.7705	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	31.4836	28.0205	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	365.4173	387.7108	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	61.9173	54.3108	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	295.0323	315.1441	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	262.9886	281.9507	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	109.4886	98.5507	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	244.8134	263.0733	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	233.1427	250.9309	0.0000	0.0000	152	35,463.12		
Jun 2013	ZAUS	9.25 Call	88,101	205.5371	222.1380	0.0000	0.0000	57,865	11,990,200.00		
Jun 2013	ZAUS	9.25 Put	1,400	152.0371	138.7380	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	190.0545	205.9427	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	176.6821	162.1962	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	159.2928	171.2951	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,300	140.5248	151.4305	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	108.7868	117.7438	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	305.2868	284.3438	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	64.2998	70.2825	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	44.0651	48.0168	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	40.0086	43.6435	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	30.8267	33.7311	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	17.5776	19.3866	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	73.0595	65.8219	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	81.8430	74.1110	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	142.1151	128.8630	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	439.1958	453.0239	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	267.2099	250.0417	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	338.1188	349.6668	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	192.4683	197.9867	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	181.3141	186.0702	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	128.0848	131.0090	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	112.1255	114.5306	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	35.6780	31.7472	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	125.2117	115.7430	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	192.0742	180.4052	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	597.2710	613.4990	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.69	Call	750	380.3879	390.2429	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.70	Put	400	550.9833	530.5424	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.80	Put	400	618.6984	597.3233	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.27	Call	750	230.6953	235.6273	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.30	Call	400	225.1566	229.9026	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	11.00	Call	100	132.9791	134.6173	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.25	Put	200	340.3069	323.8150	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50	Call	200	311.6819	315.4977	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1942.2443	1958.9972	0.0000	0.0000	0	0.00	
				<u>534,048</u>					<u>58,017.00</u>	<u>12,025,663.12</u>	<u>4 985 779.00</u>
	Total			1,128,678					107,837.00	477,076,854.72	42 233 130.00

Grand Total	1,707,369	118,850.00	491 257 570.08	60,529,826	458,619,863,459.71
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