



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.1914	0.2119	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	105.1953	121.6706	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	(2644.8029)	(550.6794)	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	(4271.0147)	(1940.1060)	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	20.7510	26.1256	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	175.0351	131.6044	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	198.3477	229.6595	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											
	May 2013	CADO	Future	20,000	49.2682	41.8535	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	970 000.00
Future											
	May 2013	DAFR	Future	3,500	9.6997	9.8800	0.0000	0.0000	3,500	33,835,900.00	
				3,500					3,500.00	33,835,900.00	7 500.00
Option											
	May 2013	DAFR	9.75 Call	5,000	67.2081	0.0000	0.0000	0.0000	5,000	548,000.00	
				5,000					5,000.00	548,000.00	33 000.00
		Total	8,500					8,500.00	34,383,900.00	40 500.00	75 387 900.00
Future											
	May 2013	DANZ	Future	10,000	7.7620	7.8000	0.0000	0.0000	10,000	77,492,000.00	
				10,000					10,000.00	77,492,000.00	403 120.00
Option											
	May 2013	DANZ	7.76 Put	10,000	52.0068	0.0000	0.0000	0.0000	10,000	591,000.00	
				10,000					10,000.00	591,000.00	253 000.00
		Total	20,000					20,000.00	78,083,000.00	656 120.00	2 972 765 100.74
Future											
	Jul 2013	DAUS	Future	39,000	9.2982	9.3614	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5554	9.6198	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5786	9.6432	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	0.0002	0.0001	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	0.4945	2.3489	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.15 Put	39,000	44.3288	29.8035	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.25 Put	7,500	0.6470	0.5467	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	36.9130	49.0466	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	80.6088	67.8334	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	4.2331	3.9314	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	87.0381	107.0714	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	193.1204	171.1739	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	94.0584	110.4014	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	11.3248	10.4796	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	142.6848	166.2350	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	21.0244	19.7365	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Aug 2013	DAUS	9.24 Put	2,200	245.8670	222.5481	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.60 Call	7,500	199.0747	224.9617	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	142.0503	160.9911	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	286.4811	262.3410	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	176.6153	196.8767	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.25 Put	7,500	31.5402	30.2005	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	253.4609	281.0957	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	411.8855	381.0863	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	181.0365	199.3829	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	42.1610	40.1621	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	306.2762	335.5704	0.0000	0.0000	0	0.00		
			<u>184,000</u>					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	9.4471	9.5081	9.4719	9.4719	15	142,078.50		
Sep 2013	ZAAD	Future	10,128	9.5010	9.5612	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,057	9.5517	9.6109	0.0000	0.0000	0	0.00		
			<u>24,013</u>					15.00	142,078.50	1 811 961.00	13 176 399 051.90
Option											
Sep 2013	ZAAD	8.50 Put	201	36.5273	33.8990	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	50.7079	48.7681	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	340.6238	386.8780	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	55.7373	61.8230	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	68.0820	65.3998	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	296.1596	323.4219	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	78.2436	85.5803	0.0000	0.0000	0	0.00		
			<u>1,104</u>					0.00	0.00	1 304.00	177 550.00
	Total		25,117					15.00	142,078.50	1 813 265.00	13 176 576 601.90
Future											
Jun 2013	ZACA	Future	37	8.9857	9.0573	0.0000	0.0000	0	0.00		
			<u>37</u>					0.00	0.00	25 841.00	192 875 990.60
	Total		37					0.00	0.00	25 841.00	192 875 990.60
Future											
Jun 2013	ZAEU	Future	69,702	12.0109	12.1142	12.0600	12.0280	1,468	17,686,061.00		
Sep 2013	ZAEU	Future	17,711	12.1688	12.2732	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	665	12.3172	12.4227	0.0000	0.0000	0	0.00		
			<u>88,078</u>					1,468.00	17,686,061.00	3 117 424.00	34 616 000 530.40
Option											
Jun 2013	ZAEU	11.40 Put	28,800	28.0662	23.8316	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	398.5408	481.8772	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	11.70 Put	8,500	87.6408	67.6772	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	119.9448	94.0881	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	264.6646	214.1936	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	140.6058	186.3454	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	69.6025	97.4476	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	50.8180	72.6485	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	38.1710	55.3955	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	142.3768	123.2799	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	430.8065	491.5144	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	447.0284	394.0295	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	328.5027	376.1140	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	191.3671	222.1219	0.0000	0.0000	0	0.00		
			<u>133,600</u>					0.00	0.00	790 195.00	174 256 014.46
		Total	221,678					1,468.00	17,686,061.00	3 907 619.00	34 790 256 544.86
Future											
Jun 2013	ZAFR	Future	50	9.7565	9.8837	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.8895	10.0185	0.0000	0.0000	25	248,487.50		
			<u>100</u>					25.00	248,487.50	370 436.00	3 193 573 315.00
		Total	100					25.00	248,487.50	370 436.00	3 193 573 315.00
Future											
Jun 2013	ZAGB	Future	18,140	14.1052	14.2152	14.1595	14.1201	156	2,197,774.10		
Sep 2013	ZAGB	Future	3,995	14.2743	14.3855	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	1,010	14.4334	14.5459	0.0000	0.0000	0	0.00		
			<u>23,145</u>					156.00	2,197,774.10	2 592 875.00	32 522 375 652.40
Option											
Jun 2013	ZAGB	12.00 Put	699	1.6249	1.6297	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	16.7566	15.9339	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	614.4776	536.9519	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	47.9622	73.4821	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	21.5135	29.4709	0.0000	0.0000	0	0.00		
			<u>1,998</u>					0.00	0.00	391 371.00	126 844 685.05
		Total	25,143					156.00	2,197,774.10	2 984 246.00	32 649 220 337.45
Future											
Jun 2013	ZAJY	Future	16,543	0.0930	0.0937	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	482	0.0942	0.0949	0.0000	0.0000	0	0.00		
			<u>17,025</u>					0.00	0.00	413 488.00	4 229 495 807.40
		Total	17,025					0.00	0.00	413 488.00	4 229 495 807.40
Future											
Jun 2013	ZAUM	Future	920	9.2409	9.3035	9.2645	9.2400	12	11,112,500.00		

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Sep 2013	ZAUM	Future	13	9.3557	9.4189	0.0000	0.0000	0	0.00		
Dec 2013	ZAUM	Future	10	9.4624	9.5260	0.0000	0.0000	0	0.00		
			<u>943</u>					<u>12.00</u>	<u>11,112,500.00</u>	<u>35 320.00</u>	<u>29 076 864 370.00</u>
		Total	943					12.00	11,112,500.00	36 473.00	29 108 605 581.88

Future

Jun 2013	ZAUS	Future	512,010	9.2409	9.3035	9.2971	9.2310	31,311	290,170,309.50		
Sep 2013	ZAUS	Future	61,661	9.3557	9.4189	0.0000	0.0000	100	945,300.00		
Dec 2013	ZAUS	Future	23,403	9.4624	9.5260	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,900	9.5761	9.6407	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.6510	9.7130	0.0000	0.0000	0	0.00		
			<u>602,194</u>					<u>31,411.00</u>	<u>291,115,609.50</u>	<u>37 278 762.00</u>	<u>304 406 157 745.70</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	7.7511	6.7555	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	12.4477	10.7373	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	17.9180	15.3514	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	19.5847	16.7547	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	24.3697	20.7787	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	30.1560	25.6411	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	38.5902	31.4836	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	315.5582	365.4173	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	74.6582	61.9173	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	249.9382	295.0323	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	220.5157	262.9886	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	129.6157	109.4886	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	203.9735	244.8134	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	193.4106	233.1427	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	168.6265	205.5371	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	177.7265	152.0371	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	156.2208	190.0545	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	207.4955	176.6821	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	130.3182	159.2928	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,300	114.2371	140.5248	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	87.4186	108.7868	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	346.5186	305.2868	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	50.7309	64.2998	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	34.8826	44.0651	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	31.6414	40.0086	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	24.3410	30.8267	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	13.8523	17.5776	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	79.6977	73.0595	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	89.2692	81.8430	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	157.7236	142.1151	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.20 Call	12,000	397.7645	439.1958	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	292.1898	267.2099	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	304.8009	338.1188	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	172.2675	192.4683	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	162.2064	181.3141	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	114.4418	128.0848	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	100.2349	112.1255	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	37.5152	35.6780	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	134.9873	125.2117	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	206.3065	192.0742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	555.8965	597.2710	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	351.8076	380.3879	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	586.2200	550.9833	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	656.0418	618.6984	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	213.2349	230.6953	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	208.1211	225.1566	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	123.1754	132.9791	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	364.5499	340.3069	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	292.5866	311.6819	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1884.3560	1942.2443	0.0000	0.0000	0	0.00		
			<u>534,048</u>					<i>0.00</i>	<i>0.00</i>	<i>4 985 779.00</i>	<i>1 883 759 551.39</i>
	Total		1,136,242					31,411.00	291,115,609.50	42 264 541.00	306 289 917 297.09

Grand Total	1,743,485			61,587.00	434 969 410.60	60,862,413	459,068,641,869.05
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