



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.1726	0.1476	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	88.6723	74.5233	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	(4606.4568)	(5368.9895)	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	(5329.3832)	(5909.1573)	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	14.7745	13.5643	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	224.5135	254.3628	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	165.6883	142.0841	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			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	57.8539	60.8436	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
Option											
	May 2013	DAFR	9.65 Call	5,000	105.4318	50.4230	0.0000	0.0000	0	0.00	
	May 2013	DAFR	9.75 Call	5,000	56.8817	26.6275	0.0000	0.0000	0	0.00	
				10,000					0.00	0.00	15 000.00
		Total	10,000					0.00	0.00	15 000.00	881 000.00
Future											
	May 2013	DANZ	Future	12,500	7.7677	7.7261	0.0000	0.0000	7,500	57,794,250.00	
				12,500					7,500.00	57,794,250.00	415 620.00
Option											
	May 2013	DANZ	7.76 Put	10,000	44.9850	69.7259	0.0000	0.0000	0	0.00	
	May 2013	DANZ	7.80 Put	5,000	68.4778	98.0994	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	258 000.00
		Total	27,500					7,500.00	57,794,250.00	673 620.00	3 070 069 350.74
Future											
	Apr 2013	DAUS	Future	7,000	9.1201	9.0613	0.0000	0.0000	12,000	109,849,200.00	
	Jul 2013	DAUS	Future	39,000	9.2300	9.1723	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.4857	9.4252	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5086	9.4478	0.0000	0.0000	0	0.00	
				51,500					12,000.00	109,849,200.00	1 107 218.00
Option											
	Apr 2013	DAUS	9.10 Put	10,000	37.4189	0.0000	0.0000	0.0000	10,000	280,000.00	
	Apr 2013	DAUS	9.15 Put	39,000	65.4686	109.8354	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.17 Put	10,000	78.8581	125.8309	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	60,000	19.1538	35.2526	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.05 Put	10,000	34.9031	0.0000	0.0000	0.0000	10,000	420,000.00	
	May 2013	DAUS	9.10 Put	8,000	52.4046	0.0000	0.0000	0.0000	8,000	408,000.00	
	May 2013	DAUS	8.25 Put	7,500	0.7588	1.0602	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	24.4893	20.7929	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	96.9092	118.4371	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	4.4884	4.8308	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	67.9895	58.8934	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	217.6577	251.1767	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	77.2164	69.0583	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	8.25 Put	7,500	12.2855	12.6520	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.60 Call	7,500	118.1329	105.9149	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.25 Put	7,500	22.1940	22.4613	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	270.3986	304.2001	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.60 Call	7,500	170.7793	156.0969	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	121.0680	110.6227	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	312.3954	346.1594	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	153.4779	141.7845	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.25 Put	7,500	33.0410	33.1348	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	222.2517	205.7068	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	444.2566	482.7757	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	159.4224	148.0812	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	43.8549	43.2190	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	272.7180	254.6690	0.0000	0.0000	0	0.00		
			<u>270,400</u>					<u>28,000.00</u>	<u>1,108,000.00</u>	<u>2 101 890.00</u>	<u>97 213 840.43</u>
	Total		321,900					40,000.00	110,957,200.00	3 209 108.00	10 031 517 464.33
Future											
Jun 2013	ZAAD	Future	11,823	9.4006	9.3705	9.4285	9.4220	15	141,380.50		
Sep 2013	ZAAD	Future	10,128	9.4545	9.4233	9.4975	9.4805	15	142,332.50		
Dec 2013	ZAAD	Future	2,057	9.5063	9.4734	0.0000	0.0000	0	0.00		
			<u>24,008</u>					<u>30.00</u>	<u>283,713.00</u>	<u>1 812 011.00</u>	<u>13 176 871 456.90</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	38.2125	40.2349	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	52.7630	55.3316	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	311.0185	290.7174	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	50.9211	48.0462	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	70.9775	73.7149	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	274.4551	263.3448	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	69.1980	72.3928	0.0000	0.0000	0	0.00		
			<u>1,104</u>					<u>0.00</u>	<u>0.00</u>	<u>1 304.00</u>	<u>177 550.00</u>
	Total		25,112					30.00	283,713.00	1 813 315.00	13 177 049 006.90
Future											
Jun 2013	ZACA	Future	37	9.0089	8.9252	0.0000	0.0000	0	0.00		
			<u>37</u>					<u>0.00</u>	<u>0.00</u>	<u>25 841.00</u>	<u>192 875 990.60</u>
	Total		37					0.00	0.00	25 841.00	192 875 990.60
Future											
Jun 2013	ZAEU	Future	69,407	11.9579	11.8603	11.9872	11.9872	474	5,693,373.60		
Sep 2013	ZAEU	Future	18,346	12.1157	12.0158	12.1375	12.1372	700	8,496,100.00		
Dec 2013	ZAEU	Future	665	12.2641	12.1623	0.0000	0.0000	0	0.00		
			<u>88,418</u>					<u>1,174.00</u>	<u>14,189,473.60</u>	<u>3 119 650.00</u>	<u>34 642 764 050.40</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>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	34.2243	49.8319	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	358.3875	295.1011	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	100.4875	134.8011	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	135.6031	177.4197	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	291.9600	359.0785	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	118.1852	93.4934	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	55.4961	43.4643	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	39.6277	31.1489	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	29.0348	22.8756	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	152.0185	186.5995	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	395.4913	356.6467	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	469.2728	535.9866	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	299.4367	269.6747	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	170.8895	155.1269	0.0000	0.0000	0	0.00		
			<u>133,600</u>					<u>0.00</u>	<u>0.00</u>	<u>790 195.00</u>	<u>174 256 014.46</u>
	Total		222,018					1,174.00	14,189,473.60	3 909 845.00	34 817 020 064.86
Future											
Jun 2013	ZAFR	Future	50	9.7482	9.6257	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.8804	9.7561	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>370 436.00</u>	<u>3 193 573 315.00</u>
	Total		100					0.00	0.00	370 436.00	3 193 573 315.00
Future											
Jun 2013	ZAGB	Future	18,141	14.2075	14.0694	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	3,995	14.3778	14.2371	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	1,010	14.5381	14.3952	0.0000	0.0000	0	0.00		
			<u>23,146</u>					<u>0.00</u>	<u>0.00</u>	<u>2 592 881.00</u>	<u>32 522 459 836.20</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	0.6408	1.0905	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	11.2167	15.9361	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	520.2301	633.3729	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	52.8873	36.6406	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	21.9030	16.9896	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		25,144					0.00	0.00	2 984 252.00	32 649 304 521.25
Future											
Jun 2013	ZAJY	Future	16,563	0.0940	0.0916	0.0935	0.0933	20	186,827.00		
Sep 2013	ZAJY	Future	482	0.0952	0.0928	0.0950	0.0950	25	237,500.00		
			<u>17,045</u>					<u>45.00</u>	<u>424,327.00</u>	<u>413 558.00</u>	<u>4 230 153 884.40</u>
	Total		17,045					45.00	424,327.00	413 558.00	4 230 153 884.40

<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>
Future											
Jun 2013	ZAUM	Future	852	9.1729	9.1158	9.2000	9.2000	61	56,120,000.00		
Sep 2013	ZAUM	Future	10	9.2870	9.2286	0.0000	0.0000	0	0.00		
Dec 2013	ZAUM	Future	5	9.3931	9.3336	0.0000	0.0000	0	0.00		
			<u>867</u>					<u>61.00</u>	<u>56,120,000.00</u>	<u>35 398.00</u>	<u>29 148 671 370.00</u>
	Total		867					61.00	56,120,000.00	36 551.00	29 180 412 581.88
Future											
Jun 2013	ZAUS	Future	504,071	9.1729	9.1158	9.2227	9.1669	20,898	192,038,427.60		
Sep 2013	ZAUS	Future	62,076	9.2870	9.2286	9.3040	9.3005	300	2,790,562.50		
Dec 2013	ZAUS	Future	23,308	9.3931	9.3336	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	Future	1,900	9.5062	9.4455	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	4,220	9.5816	9.5197	0.0000	0.0000	1,000	9,211,000.00		
			<u>595,575</u>					<u>22,198.00</u>	<u>204,039,990.10</u>	<u>37 314 391.00</u>	<u>304 733 274 952.50</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	9.0580	11.5752	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	14.5496	18.6941	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	20.9597	27.6484	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	22.9190	30.6780	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	29.7833	39.3780	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	38.1645	49.8367	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	48.2496	62.2261	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	263.3142	228.2059	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	90.4142	112.4059	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	202.6513	173.4066	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	175.9224	151.8914	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	153.0224	186.0914	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	162.5323	140.0999	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	154.0847	132.6844	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	134.5848	115.6306	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	211.6848	249.8306	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	123.9442	106.3611	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	244.3687	284.7606	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	101.9675	87.3040	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	88.5068	75.6869	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	66.4126	56.7075	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	393.5126	440.9075	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	38.0348	32.8866	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	25.7941	22.3717	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	23.3214	20.2447	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	17.7959	15.4850	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	9.9083	8.6410	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZAUS	8.70 Put	12,000	86.7919	95.8118	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	97.2320	107.8946	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	174.7625	197.2843	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	352.5943	324.4615	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	319.0904	354.3881	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	268.1215	247.6612	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	149.1420	137.5194	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	140.2425	129.2180	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	98.3231	90.1240	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	86.0746	78.6918	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	39.2056	37.7828	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	145.5258	157.6740	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	225.1061	247.7693	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	510.5973	479.7657	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	319.7749	300.7706	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	623.7170	664.3833	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	695.7711	738.0220	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	192.4693	180.4858	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	187.7977	176.0573	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	110.8365	102.6941	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	386.9581	416.8854	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	267.9773	255.2180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1816.9415	1759.7068	0.0000	0.0000	0	0.00		
			<u>534,348</u>					<i>0.00</i>	<i>0.00</i>	<i>4 986 079.00</i>	<i>1 883 782 951.39</i>
Total			1,129,923					22,198.00	204,039,990.10	42 300 470.00	306 617 057 903.89

Grand Total	1,839,846			71,008.00	443 808 953.70	61,065,772	459,915,104,861.65
--------------------	------------------	--	--	------------------	-----------------------	-------------------	---------------------------