



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-May-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	0.1025	0.1148	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	44.9134	52.1900	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 016.00</u>	<u>475 925.62</u>
		Total	5,000					0.00	0.00	5 016.00	475 925.62
Future											
	Jun 2013 CADE	Future	100	(8906.4081)	(8100.5920)	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	(8574.9102)	(8181.3851)	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	5.3401	6.6599	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 559.00</u>	<u>510 366.68</u>
		Total	2,500					0.00	0.00	12 559.00	510 366.68
Future											
	Jun 2013 CADH	Future	25,000	350.0624	327.7944	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	85.0033	97.6290	0.0000	0.0000	0	0.00		

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			2,500					0.00	0.00	2 506.00	279 149.73
		Total	2,500					0.00	0.00	2 506.00	279 149.73
Option											
	May 2013	DAAD	9.20 Call	10,000	43.3374	0.0000	0.0000	0.0000	10,000	712,000.00	
			10,000						10,000.00	712,000.00	10 000.00
		Total	10,000						10,000.00	712,000.00	10 000.00
Option											
	May 2013	DAFR	9.65 Call	5,000	19.5091	38.4323	0.0000	0.0000	0	0.00	
	May 2013	DAFR	9.75 Call	5,000	7.5385	17.3334	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
Option											
	May 2013	DANZ	7.61 Call	10,000	51.6182	0.0000	0.0000	0.0000	10,000	555,000.00	
			10,000						10,000.00	555,000.00	10 000.00
		Total	10,000						10,000.00	555,000.00	10 000.00
Future											
	May 2013	DAUS	Future	0	8.9231	8.9694	0.0000	0.0000	10,000	89,231,000.00	
	Jul 2013	DAUS	Future	39,000	9.0296	9.0691	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.2790	9.3179	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3013	9.3401	0.0000	0.0000	0	0.00	
			44,500						10,000.00	89,231,000.00	1 336 838.00
Option											
	May 2013	DAUS	8.25 Put	7,500	1.3094	1.2663	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	6.6035	8.8161	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	129.7016	112.9676	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	141.7175	122.8623	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	168.7121	151.1013	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	7.3361	6.6631	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	32.6872	37.9913	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	326.7550	302.9787	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	43.9946	49.2009	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	17.7450	16.3348	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	69.7861	77.5239	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	30.0741	27.7776	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	378.8834	355.7888	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	112.6287	122.1009	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	78.9367	85.7716	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	422.5878	399.6259	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	107.1681	114.6963	0.0000	0.0000	0	0.00	

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Sep 2013	DAUS	8.25 Put	7,500	42.6272	39.7370	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	157.5833	168.2863	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	568.7645	543.1988	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	116.3278	122.9763	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	53.9343	51.1750	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	203.1684	214.6531	0.0000	0.0000	0	0.00		
			<u>163,400</u>					0.00	0.00	2 131 890.00	100 532 840.43
	Total		207,900					10,000.00	89,231,000.00	3 468 728.00	12 106 569 946.33
Future											
Jun 2013	ZAAD	Future	18,475	9.2273	9.2079	9.2095	9.2025	4,016	37,023,647.00		
Sep 2013	ZAAD	Future	7,578	9.2819	9.2612	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,009	9.3331	9.3115	0.0000	0.0000	0	0.00		
			<u>28,062</u>					4,016.00	37,023,647.00	1 823 139.00	13 280 215 143.40
Option											
Sep 2013	ZAAD	8.50 Put	201	41.7231	44.1627	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	59.4649	63.4744	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	206.4516	198.7029	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	39.6345	37.8272	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	77.3398	81.1700	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	207.3056	200.5659	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	59.0844	57.1486	0.0000	0.0000	0	0.00		
			<u>1,104</u>					0.00	0.00	1 304.00	177 550.00
	Total		29,166					4,016.00	37,023,647.00	1 824 443.00	13 280 392 693.40
Future											
Jun 2013	ZACA	Future	34	8.8899	8.9309	0.0000	0.0000	0	0.00		
			<u>34</u>					0.00	0.00	25 856.00	193 010 377.60
	Total		34					0.00	0.00	25 856.00	193 010 377.60
Future											
Jun 2013	ZAEU	Future	72,473	11.7759	11.7864	11.8266	11.7500	3,222	37,997,503.60		
Sep 2013	ZAEU	Future	20,496	11.9307	11.9411	11.9635	11.9635	690	8,242,850.00		
Dec 2013	ZAEU	Future	685	12.0761	12.0865	12.0500	12.0500	20	241,000.00		
			<u>93,654</u>					3,932.00	46,481,353.60	3 136 759.00	34 846 923 901.50
Option											
Jun 2013	ZAEU	11.40 Put	28,800	53.6766	52.8618	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	226.4535	235.1755	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	150.5535	148.7755	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	200.9835	196.8510	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	404.2560	398.2791	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	60.3385	64.2811	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	24.5974	27.0504	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.63 Call	17,000	16.4110	18.3270	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	11.2428	12.7487	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	198.0580	196.0076	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	305.0063	311.5883	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	574.1284	569.8492	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	225.7513	231.5638	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	124.7148	128.4567	0.0000	0.0000	0	0.00		
			133,600					0.00	0.00	790 195.00	174 256 014.46
	Total		227,254					3,932.00	46,481,353.60	3 926 954.00	35 021 179 915.96
Future											
Jun 2013	ZAFR	Future	50	9.6061	9.6525	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7365	9.7831	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 436.00	3 193 573 315.00
	Total		100					0.00	0.00	370 436.00	3 193 573 315.00
Future											
Jun 2013	ZAGB	Future	18,091	13.9740	13.9768	0.0000	0.0000	0	0.00		
Sep 2013	ZAGB	Future	2,745	14.1411	14.1432	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	982	14.2976	14.2990	14.3000	14.2680	20	285,680.00		
			21,818					20.00	285,680.00	2 596 014.00	32 566 980 936.40
Option											
Jun 2013	ZAGB	12.00 Put	699	1.2595	1.5258	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	16.4478	17.6544	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	721.6250	714.6490	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	34.7701	31.6263	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	15.9221	14.8115	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		23,816					20.00	285,680.00	2 987 385.00	32 693 825 621.45
Future											
Jun 2013	ZAJY	Future	16,563	0.0907	0.0920	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	457	0.0919	0.0932	0.0000	0.0000	0	0.00		
			17,020					0.00	0.00	413 583.00	4 230 387 634.40
	Total		17,020					0.00	0.00	413 583.00	4 230 387 634.40
Future											
Jun 2013	ZAUM	Future	861	8.9736	9.0129	9.0210	8.9600	24	21,611,150.00		
Sep 2013	ZAUM	Future	12	9.0854	9.1246	0.0000	0.0000	0	0.00		
Dec 2013	ZAUM	Future	5	9.1890	9.2280	0.0000	0.0000	0	0.00		
			878					24.00	21,611,150.00	35 467.00	29 211 199 970.00
	Total		878					24.00	21,611,150.00	36 620.00	29 242 941 181.88

<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	ZAUS	Future	491,473	8.9736	9.0129	9.0290	8.9542	32,833	294,091,544.00		
Sep 2013	ZAUS	Future	60,436	9.0854	9.1246	9.1209	9.0681	2,220	20,196,366.50		
Dec 2013	ZAUS	Future	22,797	9.1890	9.2280	9.2000	9.1886	179	1,645,514.40		
Mar 2014	ZAUS	Future	1,900	9.2990	9.3378	0.0000	0.0000	396	3,693,690.00		
Jun 2014	ZAUS	Future	3,230	9.3771	9.4150	0.0000	0.0000	0	0.00		
			<u>579,836</u>					<u>35,628.00</u>	<u>319,627,114.90</u>	<u>37 412 533.00</u>	<u>305 621 962 770.80</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	15.7714	14.4082	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	28.1666	24.5333	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	42.8099	37.5437	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	47.2488	41.5066	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	59.8572	52.8084	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	74.7779	66.2546	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	92.1752	82.0208	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	136.4365	157.3475	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	162.8365	144.4475	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	124.4908	144.1588	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	120.7107	139.9713	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	100.0502	116.9396	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	85.2868	100.3243	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	261.6868	237.4243	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	77.4030	91.3904	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	72.5237	85.8394	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	61.5456	73.2779	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	337.9456	310.3779	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	55.7288	66.5809	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	378.5446	349.5379	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	0	44.1249	53.1212	0.0000	0.0000	1,000	39,000.00		
Jun 2013	ZAUS	9.40 Call	19,600	37.3058	45.1427	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	27.5435	33.0228	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	553.9435	520.1228	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	15.4025	18.5305	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	10.2307	12.3038	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	9.1264	11.0737	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	6.7131	8.2227	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	3.4838	4.3432	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	124.6947	115.8646	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	142.0445	132.0417	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	250.5207	234.0776	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	251.1200	268.9453	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	432.4714	408.9732	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	189.0192	202.7647	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.85 Call	200	102.7963	110.3230	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	96.4374	103.4868	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	67.1732	71.9980	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	58.6975	62.8686	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	46.4765	45.5833	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	191.8819	181.1206	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	303.5816	287.6090	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	401.6673	420.4755	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	248.9282	260.7538	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	757.6093	730.3344	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	835.7688	807.5351	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	148.5985	155.9105	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	144.9118	152.0562	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	84.9653	89.2889	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	483.0528	462.0784	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	218.6340	225.9756	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1630.6257	1664.6714	0.0000	0.0000	0	0.00		
			<u>548,348</u>					<u>1,000.00</u>	<u>39,000.00</u>	<u>5 002 091.00</u>	<u>1 886 227 928.62</u>
	Total		1,128,184					36,628.00	319,666,114.90	42 414 624.00	307 508 190 699.43

Grand Total

1,704,552

74,620.00

515 565 945.50

61,542,606

463,319,330,706.02