



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.1206	0.1283	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	50.0046	54.1679	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	(8618.9307)	(8284.8391)	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	(9142.6860)	(7818.4859)	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	3.5854	4.2538	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	336.7231	321.7641	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	93.9505	101.7443	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
Future											
	May 2013	DANZ	Future	0	7.6068	7.5592	0.0000	0.0000	30,000	228,602,000.00	
	May 2013	DANZ	Future	1,000	7.5894	7.5500	0.0000	0.0000	1,000	7,139,600.00	
				1,000				31,000.00	235,741,600.00	489 120.00	3 618 520 702.00
Option											
	May 2013	DANZ	7.55 Call	0	56.8000	0.0000	0.0000	0.0000	5,000	148,000.00	
	May 2013	DANZ	7.55 Call	10,000	67.9947	0.0000	0.0000	0.0000	10,000	570,000.00	
	May 2013	DANZ	7.62 Put	10,000	60.9946	0.0000	0.0000	0.0000	10,000	586,000.00	
				20,000				25,000.00	1,304,000.00	318 000.00	15 594 998.74
	Total		21,000					56,000.00	237,045,600.00	807 120.00	3 634 115 700.74
Future											
	May 2013	DAUS	Future	10,000	8.9915	9.0145	0.0000	0.0000	10,000	89,911,500.00	
	May 2013	DAUS	Future	30,000	9.0109	9.0342	0.0000	0.0000	30,000	270,876,000.00	
	Jun 2013	DAUS	Future	20,000	9.0359	9.0597	0.0000	0.0000	20,000	181,086,000.00	
	Jul 2013	DAUS	Future	39,000	9.0844	9.1087	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.3313	9.3590	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.3534	9.3815	0.0000	0.0000	0	0.00	
				104,500				60,000.00	541,873,500.00	1 446 838.00	12 998 103 105.90
Option											
	May 2013	DAUS	9.05 Put	10,000	84.2068	73.3439	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.25 Put	7,500	0.5026	0.5105	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.60 Call	7,500	3.7908	5.4495	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	86.1351	79.5475	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	95.3055	88.1494	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	128.7554	120.1975	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	4.0339	3.7906	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	30.3605	34.4105	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	278.3795	265.1602	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	41.6514	45.5961	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	11.5538	10.9980	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	68.5201	74.3228	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	21.8918	20.3162	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	332.1313	318.5650	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	112.9114	120.1557	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	77.5289	82.9391	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	377.1334	363.5944	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.88 Call	2,400	106.5693	112.7488	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	8.25 Put	7,500	33.2044	31.7925	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.60 Call	7,500	159.7812	168.4641	0.0000	0.0000	0	0.00	

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Oct 2013	DAUS	9.47 Put	3,000	521.2704	505.8014	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	115.2858	121.2758	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	44.8443	42.6128	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	207.0707	216.2277	0.0000	0.0000	0	0.00		
			<u>173,400</u>					<i>0.00</i>	<i>0.00</i>	<i>2 141 890.00</i>	<i>101 182 840.43</i>
	Total		277,900					60,000.00	541,873,500.00	3 588 728.00	13 099 285 946.33
Future											
Jun 2013	ZAAD	Future	13,579	9.1745	9.2026	9.2025	9.1950	1,500	13,798,250.00		
Sep 2013	ZAAD	Future	6,962	9.2284	9.2591	9.2465	9.2465	500	4,623,250.00		
Dec 2013	ZAAD	Future	2,024	9.2800	9.3127	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	2,140	9.3333	9.3692	0.0000	0.0000	0	0.00		
			<u>24,705</u>					<i>2,000.00</i>	<i>18,421,500.00</i>	<i>1 836 570.00</i>	<i>13 404 314 716.50</i>
Option											
Sep 2013	ZAAD	8.50 Put	201	39.3083	42.9540	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	59.9957	60.8603	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	170.8194	189.3603	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	33.6646	35.2339	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	76.0050	83.6653	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	175.8034	186.5845	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	50.2608	52.1258	0.0000	0.0000	0	0.00		
			<u>1,104</u>					<i>0.00</i>	<i>0.00</i>	<i>1 304.00</i>	<i>177 550.00</i>
	Total		25,809					2,000.00	18,421,500.00	1 837 874.00	13 404 492 266.50
Future											
Jun 2013	ZACA	Future	24	8.9985	9.0196	0.0000	0.0000	0	0.00		
			<u>24</u>					<i>0.00</i>	<i>0.00</i>	<i>25 908.00</i>	<i>193 478 830.60</i>
	Total		24					0.00	0.00	25 908.00	193 478 830.60
Future											
Jun 2013	ZAEU	Future	72,508	11.8270	11.9303	11.8930	11.8595	6,020	71,441,695.00		
Sep 2013	ZAEU	Future	20,496	11.9794	12.0855	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	685	12.1227	12.2316	0.0000	0.0000	0	0.00		
			<u>93,689</u>					<i>6,020.00</i>	<i>71,441,695.00</i>	<i>3 149 180.00</i>	<i>34 994 884 613.00</i>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	29.3807	20.8373	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	235.9188	310.2720	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	108.9188	79.9720	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	153.1775	114.7105	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	345.6912	277.7597	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	52.0704	80.4649	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	18.0711	31.2416	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	11.6640	20.4339	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.75 Call	17,000	7.8054	13.7889	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	165.4932	139.0102	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	303.8423	353.8987	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	522.2385	460.1066	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	221.5797	261.7884	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	118.0989	142.8475	0.0000	0.0000	0	0.00		
			133,600					0.00	0.00	790 617.00	174 297 581.46
	Total		227,289					6,020.00	71,441,695.00	3 939 797.00	35 169 182 194.46
Future											
Jun 2013	ZAFR	Future	50	9.5993	9.6809	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7267	9.8109	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	19,421	13.9947	14.0891	14.0735	14.0260	1,876	26,373,685.00		
Sep 2013	ZAGB	Future	3,245	14.1588	14.2561	14.2355	14.2320	1,000	14,233,750.00		
Dec 2013	ZAGB	Future	1,710	14.3123	14.4127	0.0000	0.0000	0	0.00		
			24,376					2,876.00	40,607,435.00	2 600 706.00	32 633 421 733.00
Option											
Jun 2013	ZAGB	12.00 Put	699	0.6793	0.5946	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	11.7947	10.9296	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	685.3266	603.0257	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	20.6854	25.5482	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	8.5510	11.4071	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		26,374					2,876.00	40,607,435.00	2 992 077.00	32 760 266 418.05
Future											
Jun 2013	ZAJY	Future	16,568	0.0909	0.0917	0.0920	0.0920	5	46,010.00		
Sep 2013	ZAJY	Future	457	0.0921	0.0928	0.0000	0.0000	0	0.00		
			17,025					5.00	46,010.00	413 588.00	4 230 433 644.40
	Total		17,025					5.00	46,010.00	413 588.00	4 230 433 644.40
Future											
Jun 2013	ZAUM	Future	851	9.0288	9.0525	9.0475	9.0275	30	27,127,000.00		
Sep 2013	ZAUM	Future	12	9.1394	9.1645	9.1531	9.1460	10	9,149,550.00		
Dec 2013	ZAUM	Future	5	9.2420	9.2685	9.2520	9.2520	5	4,626,000.00		
			868					45.00	40,902,550.00	35 557.00	29 292 976 770.00
	Total		868					45.00	40,902,550.00	36 710.00	29 324 717 981.88
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2013	ZAUS	Future	498,697	9.0288	9.0525	9.0587	9.0100	11,426	103,288,348.50		
Sep 2013	ZAUS	Future	60,430	9.1394	9.1645	9.1580	9.1225	1,161	10,615,187.00		
Dec 2013	ZAUS	Future	22,397	9.2420	9.2685	9.2555	9.2520	1,305	12,078,202.50		
Mar 2014	ZAUS	Future	1,504	9.3511	9.3791	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,230	9.4337	9.4618	0.0000	0.0000	0	0.00		
			<u>586,258</u>					<u>13,892.00</u>	<u>125,981,738.00</u>	<u>37 517 064.00</u>	<u>306 569 721 440.80</u>

Option

Jun 2013	ZAUS	8.50 Put	1,000	8.7682	8.2880	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	15.2418	14.2123	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	25.2394	23.4249	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	28.4160	26.3526	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	37.7283	34.9462	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	49.2128	45.5645	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	63.1123	58.4529	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	149.9487	165.2008	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	121.1487	112.7008	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	134.6822	149.0782	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	129.8274	143.9349	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	2,649	105.6600	118.1098	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	88.8889	100.0173	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	210.0889	197.5173	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	79.9983	90.3652	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	9,601	74.5245	84.3998	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	62.3025	71.0085	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	283.5025	268.5085	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	55.8897	63.9403	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	323.1652	307.0967	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	35.9772	41.7553	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	24.8277	29.1371	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	496.0277	476.6371	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	12.9738	15.4226	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	8.2378	9.8573	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	7.3357	8.7899	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	4.9555	6.0077	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	1.5631	2.0034	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	100.8229	95.4455	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	116.1527	110.1236	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	214.8585	205.2335	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	261.2574	273.8154	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	385.9918	372.1877	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	194.3405	204.4643	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	102.1058	108.2536	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	95.4333	101.2607	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	10.20	Call	500	64.9591	69.1882	0.0000	0.0000	0	0.00	
Sep 2013	ZAUS	10.32	Call	200	56.2948	60.0204	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.00	Put	100	39.0644	37.5694	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.75	Put	750	167.7958	161.1186	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.00	Put	750	269.3180	259.7875	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.20	Call	100	415.1478	429.8354	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.69	Call	750	252.5611	262.6397	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.70	Put	400	708.0686	691.5679	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.80	Put	400	785.0426	767.8453	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.27	Call	750	147.3833	154.0459	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.30	Call	400	143.5658	150.0848	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	11.00	Call	100	82.0784	86.0915	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.25	Put	200	444.4272	431.7193	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50	Call	200	217.7548	225.5631	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1680.1059	1702.9617	0.0000	0.0000	0	0.00	
				<u>530,598</u>					<u>0.00</u>	<u>0.00</u>	<u>5 019 841.00</u>
	Total			1,116,856					13,892.00	125,981,738.00	42 536 905.00
											308 458 140 222.93

Grand Total	1,753,445	140,838.00	1 076 320 028.00	61,889,000	466,223,903,740.72
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