



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.2327	0.1909	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	103.9662	80.2859	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	(6956.2812)	(7575.5712)	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	(7831.9007)	(8583.0552)	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	4.4488	3.6563	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	203.6853	254.7828	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	188.6578	148.7972	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	11,000	7.5735	7.5449	0.0000	0.0000	1,000	6,811,100.00	
				11,000					1,000.00	6,811,100.00	509 120.00
Option											
	May 2013	DANZ	7.53 Call	10,000	50.4977	37.4953	0.0000	0.0000	0	0.00	
	May 2013	DANZ	7.55 Call	10,000	34.7095	25.9137	0.0000	0.0000	0	0.00	
	May 2013	DANZ	7.62 Put	10,000	54.7033	82.6502	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	328 000.00
		Total	41,000					1,000.00	6,811,100.00	837 120.00	3 785 179 000.74
Future											
	May 2013	DAUS	Future	25,000	9.2063	9.1343	0.0000	0.0000	0	0.00	
	May 2013	DAUS	Future	100,000	9.2062	9.1355	0.0000	0.0000	0	0.00	
	May 2013	DAUS	Future	3,000	9.2202	9.1494	0.0000	0.0000	3,000	27,703,500.00	
	Jul 2013	DAUS	Future	39,000	9.2992	9.2272	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.5532	9.4778	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.5759	9.5001	0.0000	0.0000	0	0.00	
				172,500					3,000.00	27,703,500.00	1 634 838.00
Option											
	May 2013	DAUS	9.00 Call	25,000	207.4271	141.2715	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.09 Call	100,000	126.7750	74.0444	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.16 Put	10,000	34.6330	0.0000	0.0000	0.0000	10,000	592,000.00	
	May 2013	DAUS	9.21 Put	10,000	54.7780	0.0000	0.0000	0.0000	10,000	565,000.00	
	May 2013	DAUS	8.25 Put	7,500	0.0879	0.1718	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.19 Put	11,000	69.4425	0.0000	0.0000	0.0000	11,000	775,990.00	
	May 2013	DAUS	9.60 Call	7,500	8.2287	5.6241	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.98 Put	10,000	18.4264	32.5085	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.00 Put	20,000	21.4499	37.2664	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.00 Put	20,000	48.0918	68.1563	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.25 Put	7,500	1.1469	1.6976	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.60 Call	7,500	52.5714	41.2999	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	154.2594	187.7754	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	61.6851	52.4982	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	8.25 Put	7,500	4.9693	6.6452	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.60 Call	7,500	105.0736	88.8544	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.25 Put	7,500	10.9748	13.7625	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	205.7083	241.6266	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.60 Call	7,500	159.6012	140.0737	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.84 Call	4,400	106.3571	93.8887	0.0000	0.0000	0	0.00	
	Sep 2013	DAUS	9.28 Put	1,200	250.3239	286.7372	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	DAUS	9.88 Call	2,400	141.6046	126.5222	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.25 Put	7,500	19.3725	23.0623	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.60 Call	7,500	216.2774	193.0146	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	376.6855	420.5485	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	147.8337	133.6750	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.25 Put	7,500	28.6153	32.5928	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.60 Call	7,500	270.4830	244.4823	0.0000	0.0000	0	0.00		
			<u>319,400</u>					<u>31,000.00</u>	<u>1,932,990.00</u>	<u>2 307 890.00</u>	<u>113 263 830.43</u>
	Total		491,900					34,000.00	29,636,490.00	3 942 728.00	14 826 735 936.33
Future											
Jun 2013	ZAAD	Future	15,385	9.1463	9.1265	9.1700	9.1510	655	5,994,215.50		
Sep 2013	ZAAD	Future	6,962	9.1972	9.1774	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,074	9.2479	9.2273	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	2,140	9.3007	9.2797	0.0000	0.0000	0	0.00		
			<u>26,561</u>					<u>655.00</u>	<u>5,994,215.50</u>	<u>1 839 665.00</u>	<u>13 432 538 132.10</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	40.4945	40.3160	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	65.9996	73.1575	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	151.2074	145.0125	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	29.3281	27.6820	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	76.6100	75.8811	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	161.9068	156.3926	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	47.6292	46.2922	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		27,665					655.00	5,994,215.50	1 840 969.00	13 432 715 682.10
Future											
Jun 2013	ZACA	Future	49	9.0930	9.0715	0.0000	0.0000	0	0.00		
			<u>49</u>					<u>0.00</u>	<u>0.00</u>	<u>25 933.00</u>	<u>193 705 205.60</u>
	Total		49					0.00	0.00	25 933.00	193 705 205.60
Future											
Jun 2013	ZAEU	Future	72,488	11.9946	11.9091	12.0068	11.9910	1,065	12,784,936.00		
Sep 2013	ZAEU	Future	20,556	12.1512	12.0637	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	685	12.2964	12.2075	0.0000	0.0000	0	0.00		
			<u>93,729</u>					<u>1,065.00</u>	<u>12,784,936.00</u>	<u>3 152 948.00</u>	<u>35 039 925 052.10</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	8.8897	16.0437	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	343.8805	281.6283	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	49.2805	72.5283	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	76.9662	107.7265	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	219.9835	277.4491	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	12.20 Call	34,000	82.5903	61.4429	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	27.7252	20.0071	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	16.7626	12.4589	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	10.8141	8.0418	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	98.8071	118.5055	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	110.5819	132.8381	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	400.6268	354.1851	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	375.9800	332.6396	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	409.9321	460.9279	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	274.0679	241.1139	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	143.0339	124.7876	0.0000	0.0000	0	0.00		
			<u>134,400</u>					<u>0.00</u>	<u>0.00</u>	<u>791 417.00</u>	<u>174 477 581.46</u>
	Total		228,129					1,065.00	12,784,936.00	3 944 365.00	35 214 402 633.56
Future											
Jun 2013	ZAFR	Future	50	9.6537	9.5815	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7838	9.7095	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	18,151	14.0905	14.0709	14.1450	14.1245	505	7,132,975.00		
Sep 2013	ZAGB	Future	3,245	14.2573	14.2366	0.0000	0.0000	0	0.00		
Dec 2013	ZAGB	Future	1,710	14.4131	14.3910	0.0000	0.0000	0	0.00		
			<u>23,106</u>					<u>505.00</u>	<u>7,132,975.00</u>	<u>2 602 016.00</u>	<u>32 651 873 307.00</u>
Option											
Jun 2013	ZAGB	12.00 Put	699	0.0155	0.3908	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	6.5875	6.8391	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	592.1251	611.7430	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	20.0962	20.9901	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	6.8501	7.6272	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		25,104					505.00	7,132,975.00	2 993 387.00	32 778 717 992.05
Future											
Jun 2013	ZAJY	Future	16,573	0.0906	0.0901	0.0920	0.0920	5	46,014.00		
Sep 2013	ZAJY	Future	457	0.0918	0.0913	0.0000	0.0000	0	0.00		
			<u>17,030</u>					<u>5.00</u>	<u>46,014.00</u>	<u>413 593.00</u>	<u>4 230 479 658.40</u>
	Total		17,030					5.00	46,014.00	413 593.00	4 230 479 658.40
Future											
Jun 2013	ZAUM	Future	875	9.2414	9.1702	9.2640	9.2200	34	31,448,250.00		
Sep 2013	ZAUM	Future	10	9.3560	9.2833	9.3530	9.3530	5	4,676,500.00		

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Dec 2013	ZAUM	Future	5	9.4617	9.3876	0.0000	0.0000	0	0.00		
			890					39.00	36,124,750.00	35 713.00	29 436 058 720.00
		Total	890					39.00	36,124,750.00	36 866.00	29 467 799 931.88
Future											
Jun 2013	ZAUS	Future	497,768	9.2414	9.1702	9.2702	9.1955	35,152	324,655,243.70		
Sep 2013	ZAUS	Future	62,783	9.3560	9.2833	9.3777	9.3054	5,360	50,114,604.60		
Dec 2013	ZAUS	Future	22,397	9.4617	9.3876	9.4719	9.4343	45	425,483.50		
Mar 2014	ZAUS	Future	1,504	9.5735	9.4978	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,230	9.6595	9.5820	0.0000	0.0000	0	0.00		
			587,682					40,557.00	375,195,331.80	37 622 713.00	307 540 152 056.70
Option											
Jun 2013	ZAUS	8.50 Put	1,000	1.9018	3.2102	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	3.5634	5.8532	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	5.8119	9.3348	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	6.5544	10.4699	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	8.8190	14.6254	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	11.7964	20.0812	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	16.5914	27.1094	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	282.5574	230.6937	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	41.1574	60.4937	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	259.7852	210.0379	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	252.3948	203.3741	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	2,649	210.2894	165.8304	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	178.3159	137.8598	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	86.9159	117.6598	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	160.5651	124.2454	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	9,601	149.3445	115.7856	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	88,101	123.4645	96.6896	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	132.0645	176.4896	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	111.0351	86.5642	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	161.9450	210.1327	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	71.4060	54.7442	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	48.6443	36.8192	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	307.2443	366.6192	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	22.0660	17.1634	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	13.0836	10.2558	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	11.4373	8.9852	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	7.9948	6.3197	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	3.4772	2.1688	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	57.8289	68.9295	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	66.0141	78.3380	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	127.2354	152.1922	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.20 Call	12,000	362.5039	322.2359	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	254.9948	293.0326	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	340	266.9706	237.9511	0.0000	0.0000	140	36,540.00		
Sep 2013	ZAUS	9.85 Call	200	136.8253	121.9926	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	127.4620	113.6821	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	84.4261	75.5384	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	72.1796	64.9229	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	26.4276	29.5773	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	112.3434	127.3701	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	179.3683	205.8303	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	524.7950	483.1157	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	317.4039	291.1372	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	552.5206	600.5941	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	622.4765	672.8707	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	181.4339	166.9899	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	176.5460	162.5281	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	97.8775	90.7506	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	333.5544	366.2813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	257.2495	241.4633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1874.8049	1806.3536	0.0000	0.0000	0	0.00		
			<u>530,738</u>					<u>140.00</u>	<u>36,540.00</u>	<u>5 019 981.00</u>	<u>1 888 455 322.12</u>
	Total		1,118,420					40,697.00	375,231,871.80	42 642 694.00	309 428 607 378.83

Grand Total	1,990,487							77,966.00	473 762 352.30	62,348,948	469,305,836,954.32
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