



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-May-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Jun 2013 CACV	Future	0	0.3574	0.3199	0.0000	0.0000	10,000	3,337,500,000.00		
			0					10,000.00	3,337,500,000.00	15 000.00	3 337 995 000.00
		Total	0					10,000.00	3,337,500,000.00	15 000.00	3 337 995 000.00
Future	Jun 2013 CACZ	Future	5,000	233.0803	187.7808	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	5 016.00	475 925.62
		Total	5,000					0.00	0.00	5 016.00	475 925.62
Future	Jun 2013 CADE	Future	100	(6125.2086)	(5710.5520)	0.0000	0.0000	0	0.00		
			100					0.00	0.00	200.00	47 000.00
		Total	100					0.00	0.00	200.00	47 000.00
Future	Jun 2013 CADF	Future	100	(7572.8327)	(7497.5220)	0.0000	0.0000	0	0.00		
			100					0.00	0.00	200.00	61 000.00
		Total	100					0.00	0.00	200.00	61 000.00
Future	Jun 2013 CADG	Future	2,500	10.3875	9.0596	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	12 559.00	510 366.68
		Total	2,500					0.00	0.00	12 559.00	510 366.68
Future	Jun 2013 CADH	Future	25,000	51.2909	90.3246	0.0000	0.0000	0	0.00		
			25,000					0.00	0.00	25 000.00	209 925.00
		Total	25,000					0.00	0.00	25 000.00	209 925.00
Future	Jun 2013 CADM	Future	2,500	348.0695	296.7724	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	2 506.00	279 149.73
		Total	2,500					0.00	0.00	2 506.00	279 149.73

Future

May 2013	DAUS	Future	20,000	9.4623	9.3845	0.0000	0.0000	20,000	189,248,000.00		
May 2013	DAUS	Future	6,500	9.4670	9.3900	0.0000	0.0000	1,500	14,164,350.00		
Jul 2013	DAUS	Future	39,000	9.5497	9.4720	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	Future	2,500	9.8106	9.7315	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.8341	9.7549	0.0000	0.0000	0	0.00		
			71,000					21,500.00	203,412,350.00	1 715 338.00	15 470 509 355.90

Option

May 2013	DAUS	9.34 Call	20,000	135.1249	85.8408	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.25 Put	7,500	0.0000	0.0159	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.19 Put	11,000	7.2007	19.0699	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.60 Call	7,500	28.9312	21.5349	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.98 Put	10,000	1.5261	4.3911	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.00 Put	20,000	1.7984	5.2263	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.00 Put	20,000	12.8676	19.9867	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.30 Put	7,500	0.4797	0.6471	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.70 Call	7,500	89.1242	69.1388	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.30 Put	7,500	2.2552	2.8761	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	73.5600	94.3082	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	117.7126	96.2690	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.70 Call	7,500	156.2198	130.0719	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.30 Put	7,500	6.5574	8.3581	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	115.6117	141.8745	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.70 Call	7,500	217.5957	190.4051	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	172.6906	150.5832	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	152.8656	182.2163	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	213.3414	190.5026	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	12.4380	15.4393	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	280.0368	251.2457	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	252.4051	290.8555	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	210.4057	191.0312	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	294.1712	335.2705	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	208.0702	189.3986	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	19.7477	24.0018	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	338.4914	308.8934	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	27.4811	32.4871	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	391.8627	361.7074	0.0000	0.0000	0	0.00		
			218,400					0.00	0.00	2 521 890.00	117 678 531.75
		Total	289,400					21,500.00	203,412,350.00	4 237 228.00	15 588 187 887.65

<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	ZAAD	Future	15,412	9.2781	9.1530	9.2750	9.2450	2,825	26,195,225.00		
Sep 2013	ZAAD	Future	6,962	9.3292	9.2042	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,174	9.3800	9.2549	9.3730	9.3730	50	468,650.00		
Mar 2014	ZAAD	Future	2,140	9.4330	9.3083	0.0000	0.0000	0	0.00		
			<u>26,688</u>					<u>2,875.00</u>	<u>26,663,875.00</u>	<u>1 843 701.00</u>	<u>13 469 875 497.10</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	36.3495	39.5753	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	53.7986	66.8730	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	215.2617	156.8749	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	34.9763	28.7328	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.30 Put	201	53.2978	57.3679	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	70.8539	76.2173	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	326.8416	263.2299	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	209.5581	165.6968	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	68.5365	57.3018	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	54.2997	47.3911	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
		Total	28,395					2,875.00	26,663,875.00	1 845 608.00	13 470 134 854.10
Future											
Jun 2013	ZACA	Future	24	9.2278	9.1571	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>25 958.00</u>	<u>193 934 455.60</u>
		Total	24					0.00	0.00	25 958.00	193 934 455.60
Future											
Jun 2013	ZAEU	Future	87,977	12.2036	12.0754	12.2099	12.1466	5,979	72,607,575.20		
Sep 2013	ZAEU	Future	21,056	12.3646	12.2355	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	665	12.5141	12.3841	0.0000	0.0000	0	0.00		
			<u>109,698</u>					<u>5,979.00</u>	<u>72,607,575.20</u>	<u>3 207 461.00</u>	<u>35 698 814 255.10</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	4.6025	7.0096	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	520.5492	411.3893	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Put	8,500	16.9492	35.9893	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.80 Put	600	29.4244	56.4935	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.10 Put	8,500	110.5359	173.2139	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	159.7339	109.1997	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	59.7825	38.4465	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.63 Call	17,000	36.9434	23.5021	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	23.1109	15.0471	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	69.6958	93.4966	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	77.8277	103.6068	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	530.1204	456.8603	0.0000	0.0000	0	0.00		

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Sep 2013	ZAEU	12.10 Call	500	500.2268	429.8378	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	302.7645	371.6061	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	367.7845	316.2388	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	197.0843	168.6326	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	499.5821	573.6026	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	558.4257	636.2903	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	309.2828	274.7610	0.0000	0.0000	0	0.00		
			135,000					0.00	0.00	792 017.00	174 779 981.46
	Total		244,698					5,979.00	72,607,575.20	3 999 478.00	35 873 594 236.56
Future											
Jun 2013	ZAFR	Future	50	9.8037	9.6747	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.9369	9.8063	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	17,972	14.4417	14.3040	14.3630	14.3630	750	10,772,250.00		
Sep 2013	ZAGB	Future	3,245	14.6137	14.4748	14.6000	14.4878	76	1,101,795.00		
Dec 2013	ZAGB	Future	1,720	14.7736	14.6334	14.7900	14.7640	70	1,033,940.00		
			22,937					896.00	12,907,985.00	2 604 909.00	32 693 550 182.40
Option											
Jun 2013	ZAGB	12.00 Put	699	0.1737	0.2402	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	3.4117	4.5990	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	307.2541	414.9410	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	63.4520	43.8802	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	14.6372	12.2952	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		24,935					896.00	12,907,985.00	2 996 280.00	32 820 394 867.45
Future											
Jun 2013	ZAJY	Future	16,578	0.0926	0.0915	0.0000	0.0000	0	0.00		
Sep 2013	ZAJY	Future	482	0.0938	0.0927	0.0000	0.0000	0	0.00		
			17,060					0.00	0.00	413 623.00	4 230 755 638.90
	Total		17,060					0.00	0.00	413 623.00	4 230 755 638.90
Future											
Jun 2013	ZANZ	Future	5,000	7.7300	7.5938	0.0000	0.0000	5,000	38,262,000.00		
			5,000					5,000.00	38,262,000.00	115 000.00	867 602 800.00
	Total		5,000					5,000.00	38,262,000.00	135 000.00	868 286 800.00
Future											
Jun 2013	ZAUM	Future	902	9.4895	9.4124	9.4915	9.4645	60	56,910,500.00		

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Sep 2013	ZAUM	Future	10	9.6080	9.5302	0.0000	0.0000	0	0.00		
Dec 2013	ZAUM	Future	5	9.7167	9.6381	0.0000	0.0000	0	0.00		
			<u>917</u>					<u>60.00</u>	<u>56,910,500.00</u>	<u>35 904.00</u>	<u>29 615 977 320.00</u>
Option											
Sep 2013	ZAUM	9.60 Call	200	30020.3894	0.0000	0.0000	0.0000	200	62,300.00		
			<u>200</u>					<u>200.00</u>	<u>62,300.00</u>	<u>1 353.00</u>	<u>31 803 511.88</u>
		Total	1,117					260.00	56,972,800.00	37 257.00	29 647 780 831.88
Future											
Jun 2013	ZAUS	Future	545,509	9.4895	9.4124	9.5115	9.4200	40,326	382,254,518.80		
Sep 2013	ZAUS	Future	69,460	9.6080	9.5302	9.6200	9.5720	957	9,189,135.80		
Dec 2013	ZAUS	Future	22,016	9.7167	9.6381	9.7350	9.6625	75	728,826.00		
Mar 2014	ZAUS	Future	2,284	9.8317	9.7525	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.9242	9.8441	0.0000	0.0000	0	0.00		
			<u>642,489</u>					<u>41,358.00</u>	<u>392,172,480.60</u>	<u>37 871 979.00</u>	<u>309 882 276 151.60</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	0.5585	0.8622	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	0.9928	1.5461	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	1.5708	2.4560	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	1.7610	2.7552	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	2.3414	3.6671	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	3.1087	4.8692	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	4.1202	6.4478	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	498.9623	428.0858	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	42,550	9.4623	15.6858	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.03 Call	1,000	470.6392	401.4261	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.04 Call	14,000	461.2583	392.6608	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	2,649	406.9466	341.4996	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	363.5193	300.9889	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	24.0193	38.5889	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	338.3235	277.7357	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	9,601	321.9237	262.7080	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	87,900	282.4502	226.9151	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	42.9502	64.5151	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	259.8998	206.7284	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Call	400	245.3717	193.8336	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	55.8717	81.4336	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	19,600	179.3217	136.4440	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	125.0915	95.9999	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	135.5915	183.5999	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	60.0007	44.9291	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	33.2795	24.6316	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	28.3441	21.2918	0.0000	0.0000	0	0.00		

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Jun 2013	ZAUS	10.00 Call	39,000	18.1566	14.3673	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	7.4584	6.1765	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	30.4599	39.1175	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	35.3774	45.0815	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.80 Put	100	40.9398	51.7774	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	70.8341	87.0988	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	528.2494	476.1592	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	154.7471	184.6684	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	340	402.9029	359.2775	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Call	100	225.3160	200.4236	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	209.5786	186.2774	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	194.9127	173.1170	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	126.9163	113.1626	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	107.7189	96.1055	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	17.6568	20.8705	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	71.3463	85.3393	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	119.2355	138.8917	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	688.9212	640.7473	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	425.3539	393.8316	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	404.3271	451.8749	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	400	465.0851	515.3453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	242.5749	224.9273	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	235.9308	218.8003	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	128.1995	119.5205	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	236.2794	265.5081	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	322.4957	304.5640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2110.7699	2037.4801	0.0000	0.0000	0	0.00		
			<u>531,137</u>					<u>0.00</u>	<u>0.00</u>	<u>5 045 570.00</u>	<u>1 893 042 625.12</u>
	Total		1,173,626					41,358.00	392,172,480.60	42 917 549.00	311 775 318 776.73

Grand Total	1,819,555		87,868.00	4 140 499 065.80	62,699,394	476,928,136,685.71
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