



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-October-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
Future											
Dec 2013	CADP	Future	2,274	(26.6334)	(26.6416)	0.0000	0.0000	0	0.00		
			2,274					0.00	0.00	2 274.00	121 795.44
		Total	2,274					0.00	0.00	2 274.00	121 795.44
Future											
Dec 2013	CADR	Future	696	376.8320	375.2601	0.0000	0.0000	0	0.00		
			696					0.00	0.00	788.00	275 163.46
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	312.6260	318.7141	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	6 000.00	0.60
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	220.8803	215.0071	0.0000	0.0000	0	0.00		
			1,600					0.00	0.00	3 200.00	135 075.84
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Feb 2014	DAUS	Future	20,140	10.1162	10.1169	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.2459	10.2487	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 030 130.00	18 565 205 978.50
Option											
Oct 2013	DAUS	9.47 Put	3,000	2.9492	4.6278	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	46.2963	51.6946	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	9.1947	11.5441	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	53.4039	58.2454	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0181	0.0197	0.0000	0.0000	0	0.00		

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Oct 2013	DAUS	9.80 Call	7,500	196.0104	200.8921	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	13.3188	16.0500	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	11.0906	12.7828	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	52.8645	57.4013	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.4151	0.4839	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	45.3804	50.0851	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	361.0036	366.6824	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	43.2818	46.3362	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	68.1898	74.3595	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	73.1618	76.5447	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	3.8739	4.3363	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	301.7331	308.6945	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	7.5441	8.0390	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	422.2220	427.2282	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	12.2947	12.7746	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	438.9917	442.3273	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	585.7667	588.8758	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	250.0795	255.2757	0.0000	0.0000	0	0.00		
			<u>127,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 017 268.00</u>	<u>425 712 608.60</u>
		Total	157,384					0.00	0.00	5 047 398.00	18 990 918 587.10
Future											
Dec 2013	ZAAD	Future	9,764	9.4299	9.4222	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	3,814	9.5038	9.4999	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.5711	9.5689	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6457	9.6462	0.0000	0.0000	0	0.00		
			<u>15,628</u>					<u>0.00</u>	<u>0.00</u>	<u>2 073 776.00</u>	<u>15 620 761 843.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	4.1147	4.5470	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	11.3013	11.6536	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	254.5472	250.9488	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	119.1301	118.2201	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	14.9867	13.8580	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	7.2315	7.0279	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>2 070 501.00</u>
		Total	16,531					0.00	0.00	2 075 683.00	15 622 832 344.40
Future											
Mar 2014	ZACA	Future	154	9.7282	9.7331	0.0000	0.0000	0	0.00		
			<u>154</u>					<u>0.00</u>	<u>0.00</u>	<u>26 796.00</u>	<u>202 085 534.60</u>
		Total	154					0.00	0.00	26 796.00	202 085 534.60

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Future											
Dec 2013	ZAEU	Future	79,619	13.5691	13.5248	13.5920	13.4939	610	8,259,860.00		
Mar 2014	ZAEU	Future	25,576	13.7626	13.7231	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	500	13.9425	13.9062	0.0000	0.0000	0	0.00		
			<u>105,695</u>					<u>610.00</u>	<u>8,259,860.00</u>	<u>3 985 217.00</u>	<u>46 055 956 574.50</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	10.8020	14.3234	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	12.4009	16.4999	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	21.2662	28.4734	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	27.6232	36.9451	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	35.6740	47.5372	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	40.4493	53.7521	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	51.7842	68.2830	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	71.0511	90.8624	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	577.8616	558.5374	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	108.7616	133.7374	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	219.7242	254.3778	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	164.7751	166.2942	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	132.7394	134.9791	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	93.5764	96.5718	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	67.0307	69.9515	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	37.9832	39.6046	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	22.9290	24.3158	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	99.2194	113.1483	0.0000	0.0000	0	0.00		
			<u>157,350</u>					<u>0.00</u>	<u>0.00</u>	<u>1 914 938.00</u>	<u>688 827 250.00</u>
	Total		263,045					610.00	8,259,860.00	5 900 155.00	46 744 783 824.50
Future											
Dec 2013	ZAFR	Future	562	10.9982	10.9834	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.1642	11.1530	11.1690	11.1690	100	1,116,900.00		
			<u>662</u>					<u>100.00</u>	<u>1,116,900.00</u>	<u>379 304.00</u>	<u>3 285 200 187.50</u>
	Total		662					100.00	1,116,900.00	379 304.00	3 285 200 187.50
Future											
Dec 2013	ZAGB	Future	29,847	15.9461	15.9474	15.9300	15.9300	753	12,025,180.00		
Mar 2014	ZAGB	Future	6,802	16.1586	16.1666	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.3554	16.3681	0.0000	0.0000	0	0.00		
			<u>36,849</u>					<u>753.00</u>	<u>12,025,180.00</u>	<u>3 048 294.00</u>	<u>39 600 671 686.90</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	17.4060	18.6529	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	19.5066	20.9705	0.0000	0.0000	0	0.00		

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Mar 2014	ZAGB	14.25 Put	327	50.5146	56.4316	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	62.2845	69.8679	0.0000	0.0000	0	0.00		
			<u>1,308</u>					<u>0.00</u>	<u>0.00</u>	<u>392 679.00</u>	<u>4 741 827.00</u>
	Total		38,157					753.00	12,025,180.00	3 440 973.00	39 605 413 513.90
Future											
Dec 2013	ZAJY	Future	14,280	0.1018	0.1020	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1033	0.1035	0.0000	0.0000	0	0.00		
			<u>14,330</u>					<u>0.00</u>	<u>0.00</u>	<u>480 425.00</u>	<u>4 923 323 817.10</u>
	Total		14,330					0.00	0.00	480 425.00	4 923 323 817.10
Future											
Dec 2013	ZAUM	Future	834	10.0021	9.9990	10.0114	9.9600	73	72,894,500.00		
Mar 2014	ZAUM	Future	25	10.1425	10.1434	0.0000	0.0000	0	0.00		
			<u>859</u>					<u>73.00</u>	<u>72,894,500.00</u>	<u>45 551.00</u>	<u>39 415 764 030.00</u>
	Total		859					73.00	72,894,500.00	47 504.00	39 415 764 030.00
Future											
Dec 2013	ZAUS	Future	521,564	10.0021	9.9990	10.0270	9.9600	28,350	283,049,059.40		
Mar 2014	ZAUS	Future	69,611	10.1425	10.1434	0.0000	0.0000	57	579,975.00		
Jun 2014	ZAUS	Future	18,463	10.2726	10.2763	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.5684	10.5757	0.0000	0.0000	0	0.00		
			<u>616,038</u>					<u>28,407.00</u>	<u>283,629,034.40</u>	<u>46 359 837.00</u>	<u>395 199 590 610.60</u>
Option											
Dec 2013	ZAUS	8.00 Put	100	0.3743	0.4504	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	3.4646	4.1187	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	11.2585	13.0704	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	818.8684	818.2453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	16.7684	19.2453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	35.1073	39.3574	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	49.3501	54.6785	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	60.2547	66.1113	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	70.1115	76.3749	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	72.7378	79.1006	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	102.7312	110.0105	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	378.7818	383.2802	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	120.3468	128.0221	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	341.8503	346.7709	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	139.7503	147.7709	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	183.9479	192.5003	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	255.9799	261.6466	0.0000	0.0000	0	0.00		

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Dec 2013	ZAUS	10.00 Call	400	237.3253	243.0895	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	235.2253	244.0895	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	199.3994	205.0742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	297.2994	306.0742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	182.7486	188.3135	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	330.6486	339.3135	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	167.5018	172.9247	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	164.6123	170.0039	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	401.4618	409.8141	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	148.3285	153.5067	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	140.8275	145.8898	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	127.0090	131.8223	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	118.6096	123.2484	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	103.5716	107.8510	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	98.5519	102.6980	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	92.4539	96.4347	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	90.9999	94.9385	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	85.4470	89.2217	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	19,700	79.0645	82.6366	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	73.2482	76.6227	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	63.1069	66.1053	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	53.1392	55.7255	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	47.5879	49.9254	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	38.4982	40.5246	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	35.9567	37.8876	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	24.4717	25.9186	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	182.9354	185.8048	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	203.1169	206.0275	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	224.5039	227.4431	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	270.8277	273.7821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	469.4036	472.0920	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	344.8778	348.3950	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	536.2353	538.7763	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	570.9357	573.3964	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	298.9422	302.2192	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	717.3925	719.5071	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	257.5100	260.5049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	248.2363	251.1574	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	207.9586	210.5641	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	183.0535	185.4266	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	168.5706	170.7943	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	161.8947	164.0457	0.0000	0.0000	0	0.00		

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Jun 2014	ZAUS	8.64 Put	24,582	40.8904	42.2686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	51.5377	53.2742	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	250.6176	256.6718	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	272.6125	275.8902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	354.6555	358.1866	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	375.5341	379.1219	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	441.6036	445.3205	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	363.2906	369.8522	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	220.1726	224.7774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	176.1719	179.8874	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	155.7354	158.9885	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	10,000	104.5527	107.0033	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	355.0172	358.8542	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	10,000	405.1063	406.3455	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	480.7463	488.3423	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	10,000	288.0564	292.9860	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	431.5520	433.3364	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	619.8026	625.6647	0.0000	0.0000	0	0.00		
			<u>607,869</u>					<u>0.00</u>	<u>0.00</u>	<u>7 122 008.00</u>	<u>1 076 821 120.00</u>
	Total		1,223,907					28,407.00	283,629,034.40	53 481 845.00	396 276 411 730.60
Grand Total			1,725,599					29,943.00	377 925 474.40	77,387,486	591,152,625,189.20