



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-October-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2013	CADP	Future	2,274	18.5574	22.2415	0.0000	0.0000	0	0.00		
			<u>2,274</u>					<i>0.00</i>	<i>0.00</i>	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	312.9291	308.8832	0.0000	0.0000	0	0.00		
			<u>696</u>					<i>0.00</i>	<i>0.00</i>	788.00	275 163.46
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	195.6695	200.3805	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<i>0.00</i>	<i>0.00</i>	6 000.00	0.60
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	183.4447	188.0981	0.0000	0.0000	0	0.00		
			<u>1,600</u>					<i>0.00</i>	<i>0.00</i>	3 200.00	135 075.84
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Oct 2013	DAUS	Future	0	9.8392	9.8229	0.0000	0.0000	7,500	73,794,000.00		
Feb 2014	DAUS	Future	20,140	10.0077	9.9970	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.1344	10.1234	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<i>7,500.00</i>	<i>73,794,000.00</i>	2 037 630.00	18 638 999 978.50
Option											
Oct 2013	DAUS	9.55 Put	500	0.1142	1.7789	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	0.0038	0.0270	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	1,000	66.7749	74.1957	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	0.8956	3.5754	0.0000	0.0000	0	0.00		

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Nov 2013	DAUS	8.30 Put	7,500	0.0194	0.0218	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	29.0990	35.3549	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	237.5393	236.7769	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	9.7137	11.9091	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	54.7350	62.9260	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	29.0628	32.7982	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	1.6812	1.7059	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	202.2376	205.7428	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	3.8780	3.9980	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	312.7216	315.5150	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	7.6080	7.9318	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	333.1420	336.5198	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	596.0570	612.2027	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	190.5356	195.9234	0.0000	0.0000	0	0.00		
			<u>95,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 018 268.00</u>	<u>172 203 955.28</u>
	Total		125,384					7,500.00	73,794,000.00	5 055 898.00	18 811 203 933.78
Future											
Dec 2013	ZAAD	Future	7,087	9.4560	9.4451	9.4682	9.4682	2	18,936.40		
Mar 2014	ZAAD	Future	3,888	9.5281	9.5174	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.5935	9.5829	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6665	9.6556	0.0000	0.0000	0	0.00		
			<u>13,025</u>					<u>2.00</u>	<u>18,936.40</u>	<u>2 077 769.00</u>	<u>15 658 723 835.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	1.1133	2.3023	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	6.2169	6.3575	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	245.2738	243.9562	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	103.2674	105.2079	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	11.3651	12.0852	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	5.2178	5.6594	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
	Total		13,928					2.00	18,936.40	2 079 676.00	15 658 983 192.30
Future											
Mar 2014	ZACA	Future	75	9.5721	9.5634	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>26 900.00</u>	<u>203 075 614.60</u>
	Total		75					0.00	0.00	26 900.00	203 075 614.60
Future											
Dec 2013	ZAEU	Future	78,417	13.6506	13.6389	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	Future	25,565	13.8406	13.8291	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
	Jun 2014	ZAEU	Future	500	14.0166	14.0046	0.0000	0.0000	0	0.00	
				<u>104,482</u>					<u>0.00</u>	<u>0.00</u>	<u>4 001 456.00</u>
Option											<u>46 276 505 833.20</u>
	Dec 2013	ZAEU	12.25 Put	22,875	4.5020	4.7329	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.30 Put	10,800	5.1000	5.4036	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.50 Put	200	8.2382	9.2084	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.60 Put	200	10.5324	12.0394	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.70 Put	25,925	13.5188	15.7518	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.75 Put	800	15.3385	18.0202	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.85 Put	15,000	19.8010	23.5856	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.95 Put	12,600	25.6628	32.8569	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Call	200	596.5463	595.4434	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Put	6,100	45.9463	56.5434	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.40 Put	3,600	120.7956	138.9149	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.00 Call	200	115.2244	128.7359	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.15 Call	15,250	85.3957	97.6832	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.40 Call	12,600	52.1544	62.1864	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.65 Call	12,200	32.9577	40.5641	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	15.05 Call	10,800	16.2665	20.4296	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	15.35 Call	7,500	8.5963	11.1763	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	12.65 Put	500	63.9641	69.6093	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>
	Total			261,832					0.00	0.00	5 916 394.00
											46 549 198 514.53
Future											
	Dec 2013	ZAFR	Future	562	11.0711	11.0615	0.0000	0.0000	0	0.00	
	Mar 2014	ZAFR	Future	100	11.2341	11.2247	0.0000	0.0000	0	0.00	
				<u>662</u>					<u>0.00</u>	<u>0.00</u>	<u>379 304.00</u>
	Total			662					0.00	0.00	379 304.00
											3 285 200 187.50
Future											
	Dec 2013	ZAGB	Future	30,044	15.9923	15.9697	15.9628	15.9628	1,001	15,993,962.80	
	Mar 2014	ZAGB	Future	6,302	16.2019	16.1793	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	Future	200	16.3957	16.3723	0.0000	0.0000	0	0.00	
				<u>36,546</u>					<u>1,001.00</u>	<u>15,993,962.80</u>	<u>3 061 568.00</u>
											<u>39 813 098 376.70</u>
Option											
	Mar 2014	ZAGB	12.85 Put	327	11.6375	11.5293	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	13.00 Put	327	13.1168	12.7264	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.25 Put	327	27.8256	26.6001	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.50 Put	327	33.2840	31.7782	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>126 983 333.05</u>

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Total			37,854					1,001.00	15,993,962.80	3 454 247.00	39 940 081 709.75
Future											
Dec 2013	ZAJY	Future	14,314	0.1014	0.1016	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1029	0.1030	0.0000	0.0000	0	0.00		
			<u>14,364</u>					<u>0.00</u>	<u>0.00</u>	481 359.00	4 932 789 877.10
Total			14,364					0.00	0.00	481 359.00	4 932 789 877.10
Future											
Dec 2013	ZAUM	Future	796	9.8963	9.8855	9.8700	9.8680	20	19,736,000.00		
Mar 2014	ZAUM	Future	25	10.0335	10.0228	0.0000	0.0000	0	0.00		
			<u>821</u>					<u>20.00</u>	<u>19,736,000.00</u>	45 926.00	39 787 274 130.00
Total			821					20.00	19,736,000.00	47 879.00	39 787 274 130.00
Future											
Dec 2013	ZAUS	Future	486,599	9.8963	9.8855	9.9156	9.8560	13,613	134,244,748.00		
Mar 2014	ZAUS	Future	69,526	10.0335	10.0228	0.0000	0.0000	1,400	14,046,760.00		
Jun 2014	ZAUS	Future	18,342	10.1606	10.1495	0.0000	0.0000	352	3,587,126.40		
Dec 2014	ZAUS	Future	6,400	10.4473	10.4356	0.0000	0.0000	0	0.00		
			<u>580,867</u>					<u>15,365.00</u>	<u>151,878,634.40</u>	46 532 505.00	396 915 067 371.10
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0572	0.0775	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	1.0960	1.2095	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	5.3917	6.2332	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	704.9402	695.3641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	8.6402	9.8641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	21.2448	26.6146	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	36.4344	43.3615	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	46.5430	54.2207	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	55.9930	64.2402	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	58.5545	66.9377	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	88.8347	98.4352	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	100	259.7322	258.9303	0.0000	0.0000	4,000	916,000.00		
Dec 2013	ZAUS	9.75 Put	5,000	107.3104	117.3996	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	224.3937	224.0828	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	128.0937	138.5828	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	176.6375	192.9987	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	0	149.4288	155.3047	0.0000	0.0000	6,000	769,980.00		
Dec 2013	ZAUS	10.00 Call	25,200	135.4480	141.4258	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	239.1480	255.9258	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	105.7722	111.7083	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	309.4722	326.2083	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.15 Call	4,000	93.4372	99.2293	0.0000	0.0000	12,000	908,000.00		
Dec 2013	ZAUS	10.15 Put	100	347.1372	363.7293	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	82.5499	88.1412	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	80.5328	86.0784	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	426.6589	442.8058	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	69.4527	74.6935	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	64.5189	69.5957	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	55.7290	60.9542	0.0000	0.0000	6,000	244,020.00		
Dec 2013	ZAUS	10.40 Call	20,100	50.5841	55.8615	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	0	42.2215	47.0585	0.0000	0.0000	6,000	166,020.00		
Dec 2013	ZAUS	10.51 Call	0	39.5044	44.1758	0.0000	0.0000	6,000	150,000.00		
Dec 2013	ZAUS	10.55 Call	6	36.1915	40.6450	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	0	35.4153	39.8146	0.0000	0.0000	36,000	763,920.00		
Dec 2013	ZAUS	10.60 Call	25,500	32.4981	36.6851	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	19,700	29.2420	33.1724	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	26.3689	30.0530	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	21.5818	24.8092	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	17.1008	19.5805	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	14.5441	16.8125	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	10.8703	12.7845	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	9.9010	11.7097	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	5.8737	7.1696	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	176.3219	185.9448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	197.1626	207.3221	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	219.3458	230.0183	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	267.6613	279.2863	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	354.5701	356.3405	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	412.7513	427.4033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	480.1702	495.2388	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	248.8450	253.3792	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	551.4309	566.8042	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	588.3727	603.8605	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	209.6259	214.5055	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	743.9338	759.7664	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	175.5229	180.6541	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	168.1221	173.2405	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	136.3553	141.3110	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	117.3506	122.1077	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	106.4736	111.0074	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	101.4920	105.9449	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	35.2458	35.8868	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	44.6695	45.5541	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	9.75 Put	250	248.1863	260.0988	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	270.8002	283.1591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	355.4381	369.1562	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	377.0323	391.0341	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	445.4424	460.4953	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	277.9187	283.8751	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	158.9091	164.1571	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	124.5908	129.3972	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	110.7345	119.6624	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	20,000	95.5571	98.0847	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	357.9255	372.7467	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	20,000	409.6159	424.9489	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	391.9905	398.0853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	20,000	224.3357	229.9524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	433.5346	447.9005	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	521.0240	526.2236	0.0000	0.0000	0	0.00		
			<u>651,869</u>					<u>76,000.00</u>	<u>3,917,940.00</u>	<u>7 286 836.00</u>	<u>2 212 544 892.53</u>
	Total		<u>1,232,736</u>					<u>91,365.00</u>	<u>155,796,574.40</u>	<u>53 819 341.00</u>	<u>399 127 612 263.63</u>

Grand Total	<u>1,698,226</u>			<u>99,888.00</u>	<u>265 339 473.60</u>	<u>77,768,401</u>	<u>596,658,806,980.27</u>
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