



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	7.8038	18.5574	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	333.2246	312.9291	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	209.7096	195.6695	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	202.5333	183.4447	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											
Feb 2014	DAUS	Future	20,140	10.0392	10.0077	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.1660	10.1344	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<i>0.00</i>	<i>0.00</i>	2 037 630.00	18 638 999 978.50
Option											
Oct 2013	DAUS	9.80 Call	1,000	79.6807	66.7749	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	0.5589	0.8956	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.0186	0.0194	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	23.0026	29.0990	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	256.9873	237.5393	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
Nov 2013	DAUS	10.75 Call	500	9.6230	9.7137	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	46.2376	54.7350	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	29.0524	29.0628	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	1.4706	1.6812	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	210.2120	202.2376	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	3.4862	3.8780	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	325.6790	312.7216	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	7.0723	7.6080	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	343.9139	333.1420	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	575.9214	596.0570	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	193.2250	190.5356	0.0000	0.0000	0	0.00		
			<u>94,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 018 268.00</u>	<u>172 203 955.28</u>
	Total		124,384					0.00	0.00	5 055 898.00	18 811 203 933.78
Future											
Dec 2013	ZAAD	Future	7,087	9.4091	9.4560	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	3,888	9.4816	9.5281	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.5470	9.5935	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6204	9.6665	0.0000	0.0000	0	0.00		
			<u>13,025</u>					<u>0.00</u>	<u>0.00</u>	<u>2 077 769.00</u>	<u>15 658 723 835.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	2.3473	1.1133	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	6.3161	6.2169	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	213.9626	245.2738	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	86.0796	103.2674	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	9.3962	11.3651	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	4.3330	5.2178	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					0.00	0.00	2 079 676.00	15 658 983 192.30
Future											
Mar 2014	ZACA	Future	75	9.6087	9.5721	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	78,480	13.7055	13.6506	13.7188	13.6868	4,051	55,520,822.00		
Mar 2014	ZAEU	Future	25,565	13.8976	13.8406	13.8868	13.8868	500	6,943,400.00		
Jun 2014	ZAEU	Future	500	14.0741	14.0166	0.0000	0.0000	0	0.00		
			<u>104,545</u>					<u>4,551.00</u>	<u>62,464,222.00</u>	<u>4 006 007.00</u>	<u>46 338 970 055.20</u>
Option											

<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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Dec 2013	ZAEU	12.25 Put	22,875	3.6364	4.5020	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	4.1430	5.1000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	6.6615	8.2382	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	8.4301	10.5324	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	10.7247	13.5188	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	12.1203	15.3385	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	15.5441	19.8010	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	20.0415	25.6628	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	640.0937	596.5463	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	34.5937	45.9463	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	99.1203	120.7956	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	126.0289	115.2244	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	93.4277	85.3957	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	56.8583	52.1544	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	35.8878	32.9577	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	18.1741	16.2665	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	9.5002	8.5963	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	56.0822	63.9641	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>272 692 681.33</u>
Total			261,895					4,551.00	62,464,222.00	5 920 945.00	46 611 662 736.53
Future											
Dec 2013	ZAFR	Future	562	11.0957	11.0711	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2602	11.2341	0.0000	0.0000	0	0.00		
			<u>662</u>					<u>0.00</u>	<u>0.00</u>	<u>379 304.00</u>	<u>3 285 200 187.50</u>
Total			662					0.00	0.00	379 304.00	3 285 200 187.50
Future											
Dec 2013	ZAGB	Future	29,994	15.9634	15.9923	0.0000	0.0000	350	5,598,795.00		
Mar 2014	ZAGB	Future	6,298	16.1739	16.2019	16.1700	16.1700	4	64,680.00		
Jun 2014	ZAGB	Future	200	16.3670	16.3957	0.0000	0.0000	0	0.00		
			<u>36,492</u>					<u>354.00</u>	<u>5,663,475.00</u>	<u>3 061 922.00</u>	<u>39 818 761 851.70</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	11.2745	11.6375	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	12.5476	13.1168	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	28.4369	27.8256	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	34.4936	33.2840	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>
Total			37,800					354.00	5,663,475.00	3 454 601.00	39 945 745 184.75
Future											

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Dec 2013	ZAJY	Future	14,314	0.1015	0.1014	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1030	0.1029	0.0000	0.0000	0	0.00		
			<u>14,364</u>					<u>0.00</u>	<u>0.00</u>	<u>481 359.00</u>	<u>4 932 789 877.10</u>
	Total		14,364					0.00	0.00	481 359.00	4 932 789 877.10
Future											
Dec 2013	ZAUM	Future	744	9.9266	9.8963	0.0000	0.0000	52	51,665,640.00		
Mar 2014	ZAUM	Future	25	10.0650	10.0335	0.0000	0.0000	0	0.00		
			<u>769</u>					<u>52.00</u>	<u>51,665,640.00</u>	<u>45 978.00</u>	<u>39 838 939 770.00</u>
	Total		769					52.00	51,665,640.00	47 931.00	39 838 939 770.00
Future											
Dec 2013	ZAUS	Future	482,827	9.9266	9.8963	9.9635	9.9200	9,519	94,605,596.30		
Mar 2014	ZAUS	Future	70,126	10.0650	10.0335	0.0000	0.0000	2,801	28,201,995.00		
Jun 2014	ZAUS	Future	18,342	10.1922	10.1606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.4787	10.4473	0.0000	0.0000	0	0.00		
			<u>577,695</u>					<u>12,320.00</u>	<u>122,807,591.30</u>	<u>46 544 825.00</u>	<u>397 037 874 962.40</u>
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0533	0.0572	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.9794	1.0960	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	4.5682	5.3917	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	733.9280	704.9402	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	7.3280	8.6402	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	18.1435	21.2448	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	29.7935	36.4344	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	38.6508	46.5430	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	47.0350	55.9930	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	49.3226	58.5545	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	76.7395	88.8347	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	100	276.7547	259.7322	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	93.7368	107.3104	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	239.6403	224.3937	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	113.0403	128.0937	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	158.7121	176.6375	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	142.7443	135.4480	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	216.1443	239.1480	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	111.0027	105.7722	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	284.4027	309.4722	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	97.8244	93.4372	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	321.2244	347.1372	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	86.2071	82.5499	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	84.0565	80.5328	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.25 Put	5,300	399.3875	426.6589	0.0000	0.0000	4,000	1,541,460.00		
Dec 2013	ZAUS	10.27 Call	750	72.2562	69.4527	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	67.0128	64.5189	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	57.6842	55.7290	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	52.2364	50.5841	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	36.7666	36.1915	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	32.9037	32.4981	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	19,700	29.5086	29.2420	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	26.5223	26.3689	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	21.5693	21.5818	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	17.0346	17.1008	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	14.4936	14.5441	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	10.7056	10.8703	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	9.7129	9.9010	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	5.6308	5.8737	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	163.8469	176.3219	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	183.6506	197.1626	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	204.7916	219.3458	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	251.0367	267.6613	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	367.4380	354.5701	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	391.6286	412.7513	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	457.6701	480.1702	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	257.2103	248.8450	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	527.6971	551.4309	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	564.0766	588.3727	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	216.2962	209.6259	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	717.7454	743.9338	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	180.7596	175.5229	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	173.0680	168.1221	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	140.0741	136.3553	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	120.3572	117.3506	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	109.0895	106.4736	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	103.9335	101.4920	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	33.6140	35.2458	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	42.6708	44.6695	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	233.9938	248.1863	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	255.9766	270.8002	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	338.5770	355.4381	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	359.7191	377.0323	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	426.8383	445.4424	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	284.5793	277.9187	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	162.0600	158.9091	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.00 Call	24,582	126.7402	124.5908	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	110.7717	110.7345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	30,000	92.2116	95.5571	0.0000	0.0000	10,000	913,600.00		
Sep 2014	ZAUS	9.90 Put	6	342.4339	357.9255	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	30,000	392.9985	409.6159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	399.1486	391.9905	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	30,000	227.3358	224.3357	0.0000	0.0000	10,000	2,279,900.00		
Dec 2014	ZAUS	10.00 Put	6	417.9193	433.5346	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	529.1081	521.0240	0.0000	0.0000	0	0.00		
			<u>681,869</u>					<u>24,000.00</u>	<u>4,734,960.00</u>	<u>7 310 836.00</u>	<u>2 217 279 852.53</u>
	Total		<u>1,259,564</u>					<u>36,320.00</u>	<u>127,542,551.30</u>	<u>53 855 661.00</u>	<u>399 255 154 814.93</u>

Grand Total	<u>1,724,011</u>							<u>41,277.00</u>	<u>247 335 888.30</u>	<u>77,809,678</u>	<u>596,906,142,868.57</u>
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