



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	5.4750	7.8038	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	337.3894	333.2246	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	209.1616	209.7096	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	186.7190	202.5333	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	10.0456	10.0392	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.1737	10.1660	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	79.3969	79.6807	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	0.0527	0.5589	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.0205	0.0186	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	21.0894	23.0026	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	258.9984	256.9873	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	8.9157	9.6230	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	43.1026	46.2376	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	27.3082	29.0524	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	1.4085	1.4706	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	209.8744	210.2120	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	3.3106	3.4862	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	325.1254	325.6790	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	6.7327	7.0723	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	342.4503	343.9139	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	566.0872	575.9214	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	191.5389	193.2250	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	7,854	9.4006	9.4091	9.4425	9.4177	1,000	9,430,100.00		
Mar 2014	ZAAD	Future	3,888	9.4735	9.4816	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.5402	9.5470	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6144	9.6204	0.0000	0.0000	0	0.00		
			<u>13,792</u>					<u>1,000.00</u>	<u>9,430,100.00</u>	<u>2 078 769.00</u>	<u>15 668 153 935.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	2.3589	2.3473	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	6.3317	6.3161	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	207.4496	213.9626	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	82.1770	86.0796	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	8.7766	9.3962	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	4.0259	4.3330	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		14,695					1,000.00	9,430,100.00	2 080 676.00	15 668 413 292.30
Future											
Mar 2014	ZACA	Future	75	9.5968	9.6087	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	75,348	13.6758	13.7055	13.6740	13.6530	1,500	20,491,050.00		
Mar 2014	ZAEU	Future	25,565	13.8678	13.8976	13.8492	13.8352	536	7,416,171.20		
Jun 2014	ZAEU	Future	500	14.0460	14.0741	0.0000	0.0000	0	0.00		
			<u>101,413</u>					<u>2,036.00</u>	<u>27,907,221.20</u>	<u>4 008 043.00</u>	<u>46 366 877 276.40</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	3.6653	3.6364	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	4.1973	4.1430	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	6.8946	6.6615	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	8.8162	8.4301	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	11.3273	10.7247	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	12.8622	12.1203	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	16.6425	15.5441	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	21.6332	20.0415	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	613.0769	640.0937	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	37.2769	34.5937	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	105.4081	99.1203	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	112.8080	126.0289	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	82.3283	93.4277	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	48.7032	56.8583	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	29.7884	35.8878	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	14.3043	18.1741	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	7.4007	9.5002	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	58.0001	56.0822	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		258,763					2,036.00	27,907,221.20	5 922 981.00	46 639 569 957.73
Future											
Dec 2013	ZAFR	Future	562	11.0788	11.0957	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2426	11.2602	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	28,427	15.9528	15.9634	15.9748	15.9418	1,228	19,600,290.00		
Mar 2014	ZAGB	Future	6,298	16.1636	16.1739	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.3588	16.3670	0.0000	0.0000	0	0.00		
			<u>34,925</u>					<u>1,228.00</u>	<u>19,600,290.00</u>	<u>3 063 150.00</u>	<u>39 838 362 141.70</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	11.0249	11.2745	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	12.3157	12.5476	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	28.8019	28.4369	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	35.1590	34.4936	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		36,233					1,228.00	19,600,290.00	3 455 829.00	39 965 345 474.75
Future											

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Dec 2013	ZAJY	Future	14,314	0.1011	0.1015	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1026	0.1030	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	739	9.9331	9.9266	9.9728	9.9166	15	14,910,000.00		
Mar 2014	ZAUM	Future	20	10.0717	10.0650	10.0563	10.0563	5	5,028,150.00		
			<u>759</u>					<u>20.00</u>	<u>19,938,150.00</u>	<u>45 998.00</u>	<u>39 858 877 920.00</u>
	Total		759					20.00	19,938,150.00	47 951.00	39 858 877 920.00
Future											
Dec 2013	ZAUS	Future	479,135	9.9331	9.9266	9.9702	9.9215	6,056	60,218,892.50		
Mar 2014	ZAUS	Future	70,126	10.0717	10.0650	10.0690	10.0635	1,072	10,789,320.00		
Jun 2014	ZAUS	Future	18,842	10.2003	10.1922	10.1944	10.1944	500	5,097,200.00		
Dec 2014	ZAUS	Future	6,400	10.4852	10.4787	0.0000	0.0000	0	0.00		
			<u>574,503</u>					<u>7,628.00</u>	<u>76,105,412.50</u>	<u>46 552 453.00</u>	<u>397 113 980 374.90</u>
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0392	0.0533	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.8588	0.9794	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	4.1516	4.5682	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	739.7657	733.9280	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	6.6657	7.3280	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	16.6111	18.1435	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	27.4712	29.7935	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	35.8042	38.6508	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	43.7352	47.0350	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	45.9056	49.3226	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	72.0943	76.7395	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	100	278.1060	276.7547	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	88.4626	93.7368	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	240.2502	239.6403	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	107.1502	113.0403	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	151.6833	158.7121	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	141.3932	142.7443	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	208.2932	216.1443	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	109.1914	111.0027	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	276.0914	284.4027	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	95.8677	97.8244	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	312.7677	321.2244	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	84.1557	86.2071	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	81.9903	84.0565	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.25 Put	5,300	390.7815	399.3875	0.0000	0.0000	6,000	2,301,210.00		
Dec 2013	ZAUS	10.27 Call	750	70.1381	72.2562	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	64.8856	67.0128	0.0000	0.0000	8,711	501,753.60		
Dec 2013	ZAUS	10.36 Call	3,000	55.5702	57.6842	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	50.1492	52.2364	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	34.9055	36.7666	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	31.1357	32.9037	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	27.8346	29.5086	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	24.9394	26.5223	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	20.1622	21.5693	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	15.8176	17.0346	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	13.4049	14.4936	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	9.8371	10.7056	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	8.9071	9.7129	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	5.1123	5.6308	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	158.4359	163.8469	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	177.8607	183.6506	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	198.6305	204.7916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	244.1684	251.0367	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	366.6172	367.4380	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	383.4764	391.6286	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	449.2628	457.6701	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	255.4012	257.2103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	519.1019	527.6971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	555.4096	564.0766	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	214.2707	216.2962	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	708.9311	717.7454	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	178.6446	180.7596	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	170.9572	173.0680	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	138.0325	140.0741	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	118.4083	120.3572	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	107.2146	109.0895	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	102.0971	103.9335	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	32.4942	33.6140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	41.2347	42.6708	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	227.3802	233.9938	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	249.0542	255.9766	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	330.6793	338.5770	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	351.6103	359.7191	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	418.1438	426.8383	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	282.6701	284.5793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	160.2564	162.0600	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.00 Call	24,582	125.1246	126.7402	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	109.2725	110.7717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	30,000	89.2774	92.2116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	333.7767	342.4339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	30,000	383.8616	392.9985	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	396.9942	399.1486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	30,000	225.2066	227.3358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	408.3834	417.9193	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	524.5116	529.1081	0.0000	0.0000	0	0.00		
			<u>679,869</u>					<u>14,711.00</u>	<u>2,802,963.60</u>	<u>7 325 547.00</u>	<u>2 220 082 816.13</u>
	Total		<u>1,254,372</u>					<u>22,339.00</u>	<u>78,908,376.10</u>	<u>53 878 000.00</u>	<u>399 334 063 191.03</u>

Grand Total	1,714,877						26,623.00	155 784 137.30	77,836,301	597,061,927,005.87
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