



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	(34.9260)	5.4750	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	436.9604	337.3894	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	294.1830	209.1616	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	194.9638	186.7190	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											
Oct 2013	DAUS	Future	0	9.9920	9.8738	0.0000	0.0000	1,000	9,992,000.00		
Feb 2014	DAUS	Future	20,140	10.1849	10.0456	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.3159	10.1737	0.0000	0.0000	0	0.00		
			30,290					1,000.00	9,992,000.00	2 038 630.00	18 648 991 978.50
Option											
Nov 2013	DAUS	8.30 Put	7,500	0.0092	0.0205	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	8.1942	21.0894	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	368.3320	258.9984	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	12.8646	8.9157	0.0000	0.0000	0	0.00		

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Dec 2013	DAUS	9.55 Put	500	23.5660	43.1026	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	36.6344	27.3082	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	1.0774	1.4085	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	269.1630	209.8744	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	2.6331	3.3106	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	400.5521	325.1254	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	4.8473	6.7327	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	412.4392	342.4503	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	487.0465	566.0872	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	213.2623	191.5389	0.0000	0.0000	0	0.00		
			<u>92,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 018 268.00</u>	<u>172 203 955.28</u>
	Total		122,384					1,000.00	9,992,000.00	5 056 898.00	18 821 195 933.78
Future											
Dec 2013	ZAAD	Future	7,987	9.5296	9.4006	9.5104	9.5100	1,100	10,461,400.00		
Mar 2014	ZAAD	Future	3,938	9.6037	9.4735	9.5608	9.5608	50	478,040.00		
Jun 2014	ZAAD	Future	50	9.6725	9.5402	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.7503	9.6144	0.0000	0.0000	0	0.00		
			<u>13,975</u>					<u>1,150.00</u>	<u>10,939,440.00</u>	<u>2 079 919.00</u>	<u>15 679 093 375.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.4229	2.3589	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	4.7572	6.3317	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	289.1560	207.4496	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	125.6090	82.1770	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	12.3180	8.7766	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	5.9951	4.0259	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		14,878					1,150.00	10,939,440.00	2 081 826.00	15 679 352 732.30
Future											
Mar 2014	ZACA	Future	75	9.7473	9.5968	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>26 925.00</u>	<u>203 318 114.60</u>
	Total		75					0.00	0.00	26 925.00	203 318 114.60
Future											
Dec 2013	ZAEU	Future	75,199	13.7123	13.6758	13.7178	13.6774	453	6,201,363.00		
Mar 2014	ZAEU	Future	25,601	13.9065	13.8678	13.8814	13.8814	36	499,730.40		
Jun 2014	ZAEU	Future	500	14.0891	14.0460	0.0000	0.0000	0	0.00		
			<u>101,300</u>					<u>489.00</u>	<u>6,701,093.40</u>	<u>4 016 475.00</u>	<u>46 482 097 513.60</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	2.7439	3.6653	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	12.30 Put	10,800	3.1702	4.1973	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	5.2187	6.8946	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	6.6535	8.8162	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	8.5347	11.3273	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	9.6893	12.8622	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	12.5483	16.6425	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	16.3551	21.6332	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	641.2865	613.0769	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	28.9865	37.2769	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	87.8929	105.4081	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	115.1573	112.8080	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	82.8751	82.3283	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	47.7244	48.7032	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	28.2727	29.7884	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	12.8630	14.3043	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	6.6038	7.4007	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	50.6859	58.0001	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		258,650					489.00	6,701,093.40	5 931 413.00	46 754 790 194.93
Future											
Dec 2013	ZAFR	Future	562	11.1290	11.0788	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2945	11.2426	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	28,934	16.1533	15.9528	16.1700	16.0300	2,837	45,608,696.20		
Mar 2014	ZAGB	Future	6,298	16.3677	16.1636	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.5680	16.3588	0.0000	0.0000	0	0.00		
			<u>35,432</u>					<u>2,837.00</u>	<u>45,608,696.20</u>	<u>3 070 315.00</u>	<u>39 953 092 433.60</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	9.5199	11.0249	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	11.0054	12.3157	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	25.3876	28.8019	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	30.5323	35.1590	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		36,740					2,837.00	45,608,696.20	3 462 994.00	40 080 075 766.65
Future											
Dec 2013	ZAJY	Future	14,314	0.1025	0.1011	0.1025	0.1025	25	256,250.00		

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Mar 2014	ZAJY	Future	50	0.1040	0.1026	0.0000	0.0000	0	0.00		
			<u>14,364</u>					<u>25.00</u>	<u>256,250.00</u>	<u>481 409.00</u>	<u>4 933 298 652.10</u>
		Total	14,364					25.00	256,250.00	481 409.00	4 933 298 652.10
Future											
Dec 2013	ZAUM	Future	720	10.0702	9.9331	10.0900	10.0312	19	19,090,350.00		
Mar 2014	ZAUM	Future	20	10.2114	10.0717	0.0000	0.0000	0	0.00		
			<u>740</u>					<u>19.00</u>	<u>19,090,350.00</u>	<u>46 234.00</u>	<u>40 092 159 870.00</u>
		Total	740					19.00	19,090,350.00	48 187.00	40 092 159 870.00
Future											
Dec 2013	ZAUS	Future	482,307	10.0702	9.9331	10.0969	9.9850	34,101	341,374,987.80		
Mar 2014	ZAUS	Future	70,251	10.2114	10.0717	10.2200	10.1496	195	1,986,101.00		
Jun 2014	ZAUS	Future	25,342	10.3435	10.2003	10.3030	10.3030	12,000	123,274,800.00		
Dec 2014	ZAUS	Future	6,400	10.6397	10.4852	0.0000	0.0000	0	0.00		
			<u>584,300</u>					<u>46,296.00</u>	<u>466,635,888.80</u>	<u>46 702 051.00</u>	<u>398 605 236 848.60</u>
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0151	0.0392	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.4563	0.8588	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	2.1210	4.1516	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	873.6624	739.7657	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	3.4624	6.6657	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	8.9552	16.6111	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	14.1485	27.4712	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	17.7042	35.8042	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	22.2681	43.7352	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	23.5422	45.9056	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	39.6370	72.0943	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	0	378.1901	278.1060	0.0000	0.0000	100	32,600.00		
Dec 2013	ZAUS	9.75 Put	5,000	50.2668	88.4626	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	333.0450	240.2502	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	62.8450	107.1502	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	94.4084	151.6833	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	205.3514	141.3932	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	135.1514	208.2932	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	158.1890	109.1914	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	187.9890	276.0914	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	139.3523	95.8677	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	219.1523	312.7677	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	122.6020	84.1557	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	119.4874	81.9903	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	287.5656	390.7815	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.27 Call	750	102.3272	70.1381	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	94.6650	64.8856	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	80.9975	55.5702	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	72.9975	50.1492	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	49.5294	34.9055	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	43.9453	31.1357	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	39.0646	27.8346	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	34.7931	24.9394	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	27.7704	20.1622	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	21.4320	15.8176	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	18.1617	13.4049	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	13.2688	9.8371	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	11.9596	8.9071	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	6.6762	5.1123	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	115.8000	158.4359	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	131.8418	177.8607	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	149.2159	198.6305	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	187.9620	244.1684	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	443.4131	366.6172	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	307.7638	383.4764	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	365.8100	449.2628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	308.6701	255.4012	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	429.8204	519.1019	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	463.4057	555.4096	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	259.3785	214.2707	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	607.0977	708.9311	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	216.0382	178.6446	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	206.5074	170.9572	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	166.0664	138.0325	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	141.9935	118.4083	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	128.3275	107.2146	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	122.1180	102.0971	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	26.4770	32.4942	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	33.6924	41.2347	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	183.9798	227.3802	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	199.7418	249.0542	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	268.5065	330.6793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	287.2313	351.6103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	347.3378	418.1438	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	323.8106	282.6701	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	182.0956	160.2564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	141.1096	125.1246	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.24 Call	15,489	122.6243	109.2725	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	30,000	76.6156	89.2774	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	281.7194	333.7767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	30,000	321.3556	383.8616	0.0000	0.0000	10,000	4,115,400.00		
Sep 2014	ZAUS	10.95 Call	6	446.3014	396.9942	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	30,000	251.1621	225.2066	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	354.2376	408.3834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	583.3814	524.5116	0.0000	0.0000	0	0.00		
			<u>679,769</u>					<u>10,100.00</u>	<u>4,148,000.00</u>	<u>7 372 247.00</u>	<u>2 234 314 796.13</u>
	Total		<u>1,264,069</u>					<u>56,396.00</u>	<u>470,783,888.80</u>	<u>54 074 298.00</u>	<u>400 839 551 644.73</u>

Grand Total	1,723,132							61,916.00	563 371 718.40	78,050,657	599,052,330,653.67
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