



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-November-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	(70.1817)	(73.5931)	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	530.5247	524.1464	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	392.3804	394.1343	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	231.3093	229.3858	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	10.3208	10.3145	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4555	10.4496	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 038 630.00	18 648 991 978.50
Option											
Nov 2013	DAUS	8.30 Put	7,500	0.0068	0.0094	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	3.6141	5.1035	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	483.8944	482.6350	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	22.2190	21.6770	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	13.9174	16.8445	0.0000	0.0000	0	0.00		

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Dec 2013	DAUS	10.84 Call	500	51.1762	52.8086	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.7484	0.8461	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	341.7016	340.9892	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	1.9191	2.1064	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	484.0704	484.1210	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	3.6800	3.9260	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	491.9125	492.8742	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	422.1280	421.2355	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	240.9084	237.1478	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					0.00	0.00	5 056 898.00	18 821 195 933.78
Future											
Dec 2013	ZAAD	Future	8,004	9.6683	9.6038	9.7247	9.6840	1,300	12,618,450.00		
Mar 2014	ZAAD	Future	3,713	9.7460	9.6813	9.7911	9.7551	635	6,209,073.50		
Jun 2014	ZAAD	Future	200	9.8160	9.7521	9.8386	9.8386	250	2,459,650.00		
Sep 2014	ZAAD	Future	2,000	9.8964	9.8328	0.0000	0.0000	0	0.00		
			<u>13,917</u>					<u>2,185.00</u>	<u>21,287,173.50</u>	<u>2 082 404.00</u>	<u>15 703 274 538.80</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.6124	0.2380	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	2.4075	3.2215	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	397.4259	347.8105	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	185.9902	157.1053	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	16.2949	14.5539	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	7.2964	6.4100	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		14,820					2,185.00	21,287,173.50	2 084 311.00	15 703 533 895.80
Future											
Mar 2014	ZACA	Future	50	9.9091	9.8802	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>26 950.00</u>	<u>203 563 614.60</u>
	Total		50					0.00	0.00	26 950.00	203 563 614.60
Future											
Dec 2013	ZAEU	Future	74,656	13.7815	13.7686	13.8736	13.7988	3,145	43,534,433.50		
Mar 2014	ZAEU	Future	25,901	13.9816	13.9676	14.0700	13.9936	1,250	17,554,100.00		
Jun 2014	ZAEU	Future	500	14.1683	14.1546	0.0000	0.0000	0	0.00		
			<u>101,057</u>					<u>4,395.00</u>	<u>61,088,533.50</u>	<u>4 024 522.00</u>	<u>46 593 618 514.10</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	2.5078	2.6759	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	2.9068	3.0887	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	12.50 Put	200	4.9136	5.2056	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	6.2130	6.6162	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	7.9006	8.4527	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	8.9291	9.5733	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	11.4555	12.3287	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	14.7865	15.9624	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	703.4300	694.3852	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	21.9300	25.7852	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	72.2837	79.0991	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	138.3868	138.8053	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	100.7615	101.5697	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	59.0347	59.9741	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	34.9967	36.3667	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	15.8988	17.2787	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	8.6194	9.2317	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	46.1634	49.7377	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		258,407					4,395.00	61,088,533.50	5 939 460.00	46 866 311 195.43
Future											
Dec 2013	ZAFR	Future	587	11.1894	11.1846	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.3594	11.3539	0.0000	0.0000	0	0.00		
			<u>687</u>					<u>0.00</u>	<u>0.00</u>	<u>379 329.00</u>	<u>3 285 478 937.50</u>
	Total		687					0.00	0.00	379 329.00	3 285 478 937.50
Future											
Dec 2013	ZAGB	Future	29,282	16.2810	16.2537	16.3700	16.2700	3,021	49,301,823.50		
Mar 2014	ZAGB	Future	7,623	16.5022	16.4739	16.5912	16.5100	1,895	31,336,784.10		
Jun 2014	ZAGB	Future	200	16.7071	16.6793	0.0000	0.0000	0	0.00		
			<u>37,105</u>					<u>4,916.00</u>	<u>80,638,607.60</u>	<u>3 077 697.00</u>	<u>40 073 797 438.50</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	8.3728	5.3562	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	9.8188	8.4031	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	23.4751	25.1659	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	28.0286	30.0046	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		38,413					4,916.00	80,638,607.60	3 470 376.00	40 200 780 771.55
Future											
Dec 2013	ZAJY	Future	14,314	0.1035	0.1032	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1050	0.1048	0.0000	0.0000	0	0.00		

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			14,364					0.00	0.00	481 409.00	4 933 298 652.10
	Total		14,364					0.00	0.00	481 409.00	4 933 298 652.10
Future											
	Dec 2013 ZAUM	Future	668	10.2018	10.1961	10.2700	10.2232	42	43,070,050.00		
	Mar 2014 ZAUM	Future	24	10.3481	10.3419	10.3669	10.3669	5	5,183,450.00		
			692					47.00	48,253,500.00	46 305.00	40 164 738 470.00
	Total		692					47.00	48,253,500.00	48 258.00	40 164 738 470.00
Future											
	Dec 2013 ZAUS	Future	483,857	10.2018	10.1961	10.2769	10.2071	29,995	307,293,977.10		
	Mar 2014 ZAUS	Future	77,062	10.3481	10.3419	10.4190	10.3576	5,049	52,466,449.60		
	Jun 2014 ZAUS	Future	26,727	10.4840	10.4781	10.5189	10.5113	7,500	79,136,450.00		
	Dec 2014 ZAUS	Future	6,400	10.7912	10.7844	0.0000	0.0000	0	0.00		
			594,046					42,544.00	438,896,876.70	46 803 989.00	399 651 347 551.50
Option											
	Dec 2013 ZAUS	8.00 Put	100	0.0168	0.0240	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	8.75 Put	750	0.3115	0.3829	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.10 Put	12,600	1.4187	1.5774	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.20 Call	100	1003.9886	998.4757	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.20 Put	30,750	2.1886	2.3757	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.40 Put	5,000	5.5000	6.3447	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.50 Put	34,850	8.6194	10.1291	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.55 Put	100	10.7529	12.7167	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.59 Put	20,000	12.8109	15.2067	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.60 Put	24,700	13.3802	15.8944	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.70 Put	400	20.5422	24.4845	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.75 Put	5,000	27.1757	31.7806	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.80 Call	500	437.1468	436.7306	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.80 Put	21,500	35.3468	40.6306	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.90 Put	4,200	56.9989	63.6145	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.00 Call	25,200	288.5473	290.6437	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.00 Put	5,902	86.7473	94.5437	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.10 Call	250	227.2406	230.2543	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.10 Put	300	125.4406	134.1543	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.15 Call	4,000	200.0705	203.4212	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.15 Put	100	148.2705	157.3212	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.20 Call	500	175.2254	178.8267	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.21 Call	21,000	171.0037	174.6211	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.25 Put	5,300	203.2132	212.5608	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.27 Call	750	147.5387	151.1821	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	10.30 Call	5,200	136.9485	140.5641	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.36 Call	3,000	117.8723	121.3667	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	106.5961	109.9710	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	73.0163	75.7817	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	64.3857	66.9238	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	56.8054	59.1160	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	950	50.1544	52.2434	0.0000	0.0000	400	18,656.00		
Dec 2013	ZAUS	10.80 Call	100	39.7772	41.5192	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	30.4061	31.7797	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	25.5811	26.7413	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	18.7690	19.6001	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	16.9998	17.7395	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	9.1368	9.6422	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	89.3708	94.9070	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	100.2378	106.1337	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	112.0730	118.3320	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	141.8908	148.6356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	527.9257	528.6204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	246.6368	253.5020	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	409.8725	410.4376	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	297.5768	304.2845	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	372.9849	373.3823	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	355.6816	0.0000	0.0000	0.0000	2,000	758,000.00		
Mar 2014	ZAUS	10.35 Put	200	353.3725	359.8388	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	384.1534	390.4381	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	314.1314	314.0222	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	517.7455	523.2104	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	262.9273	262.1498	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	251.6076	250.6580	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	202.6734	200.8902	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	173.5642	171.3675	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	156.9747	154.5311	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	149.4208	146.8632	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	22.4784	22.9669	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	28.7211	29.3805	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	153.2637	156.2489	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	167.1994	170.3188	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	221.0061	224.5813	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	235.7849	239.4489	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	289.9146	293.6551	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	376.2114	373.8311	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	212.0372	209.3556	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	163.8501	161.2211	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.24 Call	15,489	142.0388	139.4474	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	40,000	66.8298	66.4001	0.0000	0.0000	20,000	941,804.00		
Sep 2014	ZAUS	9.90 Put	6	240.8059	239.3518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	276.5241	274.9045	0.0000	0.0000	10,000	2,608,200.00		
Sep 2014	ZAUS	10.95 Call	6	503.7627	496.3404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	40,000	283.0882	277.4016	0.0000	0.0000	20,000	5,294,587.00		
Dec 2014	ZAUS	10.00 Put	6	308.3942	307.0965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	649.6816	640.3942	0.0000	0.0000	0	0.00		
			<u>714,169</u>					<u>52,400.00</u>	<u>9,621,247.00</u>	<u>7 426 647.00</u>	<u>2 244 672 043.13</u>
	Total		1,308,215					94,944.00	448,518,123.70	54 230 636.00	401 896 019 594.63

Grand Total	1,768,602							106,487.00	659 785 938.30	78,225,030	600,438,308,622.47
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