



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	(88.0895)	(100.6956)	0.0000	0.0000	0	0.00		
			<u>2,274</u>					<u>0.00</u>	<u>0.00</u>	<u>2 274.00</u>	<u>121 795.44</u>
		Total	2,274					0.00	0.00	2 274.00	121 795.44
Future											
Dec 2013	CADR	Future	696	585.0137	601.8536	0.0000	0.0000	0	0.00		
			<u>696</u>					<u>0.00</u>	<u>0.00</u>	<u>788.00</u>	<u>275 163.46</u>
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	449.3634	476.7470	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>0.60</u>
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	300.0367	286.4674	0.0000	0.0000	0	0.00		
			<u>1,600</u>					<u>0.00</u>	<u>0.00</u>	<u>3 200.00</u>	<u>135 075.84</u>
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Feb 2014	DAUS	Future	20,140	10.3932	10.4234	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5281	10.5582	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 038 630.00</u>	<u>18 648 991 978.50</u>
Option											
Nov 2013	DAUS	8.30 Put	7,500	0.0054	0.0046	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	2.5903	2.6983	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	551.8314	583.2821	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.10 Put	500	68.0948	61.9981	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.41 Call	500	74.2201	86.0444	0.0000	0.0000	0	0.00		

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Nov 2013	DAUS	10.75 Call	500	22.4733	26.6785	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	10.3061	9.7088	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	106.5332	98.8684	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	118.1905	129.6880	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	57.1454	63.1031	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.6390	0.6129	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	382.9935	404.0463	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	1.6305	1.5934	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	530.4319	553.5434	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	3.2328	3.2598	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	535.2624	555.3419	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	386.6203	373.3656	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	251.9877	257.6633	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	330.5250	322.6430	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	383.8066	391.0476	0.0000	0.0000	0	0.00		
			<u>101,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028 032.00</u>	<u>175 245 343.28</u>
	Total		132,148					0.00	0.00	5 066 662.00	18 824 237 321.78
Future											
Dec 2013	ZAAD	Future	9,114	9.7729	9.7615	9.7419	9.7419	501	4,880,691.90		
Mar 2014	ZAAD	Future	3,188	9.8518	9.8403	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	250	9.9214	9.9094	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.0020	9.9900	0.0000	0.0000	0	0.00		
			<u>14,552</u>					<u>501.00</u>	<u>4,880,691.90</u>	<u>2 085 215.00</u>	<u>15 730 635 106.20</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.0242	0.0281	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.6803	0.7326	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	488.5528	478.1332	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	248.4450	241.9696	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	21.1132	20.7781	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	9.0226	9.1701	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		15,455					501.00	4,880,691.90	2 087 122.00	15 730 894 463.20
Future											
Mar 2014	ZACA	Future	50	9.9602	9.9734	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	73,969	13.9120	13.8766	13.8999	13.8584	4,588	63,687,617.00		

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Mar 2014	ZAEU	Future	25,918	14.1135	14.0777	14.0968	14.0792	1,000	14,088,000.00		
Jun 2014	ZAEU	Future	600	14.2999	14.2638	0.0000	0.0000	500	7,154,750.00		
			<u>100,487</u>					<u>6,088.00</u>	<u>84,930,367.00</u>	<u>4 035 810.00</u>	<u>46 750 801 872.30</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	1.6298	1.9566	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	1.9071	2.2658	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	3.5629	4.0758	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	4.3798	5.1473	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	5.4184	6.5321	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	6.0426	7.3727	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	7.5568	9.4304	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	9.5250	12.1277	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	825.6915	794.4680	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	13.6915	17.8680	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	42.8530	53.2531	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	181.2891	173.5842	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	132.9666	128.1423	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	78.4326	76.6294	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	46.3561	45.9593	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	20.9915	21.0874	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	11.8318	11.9834	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	36.9384	40.3553	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		257,837					6,088.00	84,930,367.00	5 950 748.00	47 023 494 553.63
Future											
Dec 2013	ZAFR	Future	587	11.2898	11.2797	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4611	11.4509	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	29,472	16.5422	16.5184	16.5500	16.5000	1,641	27,124,140.40		
Mar 2014	ZAGB	Future	6,934	16.7672	16.7428	16.7500	16.7097	229	3,827,690.00		
Jun 2014	ZAGB	Future	200	16.9729	16.9472	0.0000	0.0000	0	0.00		
			<u>36,606</u>					<u>1,870.00</u>	<u>30,951,830.40</u>	<u>3 089 133.00</u>	<u>40 262 263 784.10</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	6.1737	2.0907	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	7.2886	3.5385	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	19.2511	19.7595	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	22.8398	23.3426	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.88 Put	50	674.1964	690.1988	0.0000	0.0000	0	0.00		
			1,358					0.00	0.00	392 729.00	127 018 633.05
		Total	37,964					1,870.00	30,951,830.40	3 481 862.00	40 389 282 417.15
Future											
Dec 2013	ZAJY	Future	14,314	0.1041	0.1047	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1057	0.1063	0.0000	0.0000	0	0.00		
			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	643	10.2732	10.3028	10.2841	10.2800	20	20,564,550.00		
Mar 2014	ZAUM	Future	34	10.4206	10.4507	0.0000	0.0000	0	0.00		
			677					20.00	20,564,550.00	46 388.00	40 250 125 670.00
		Total	677					20.00	20,564,550.00	48 341.00	40 250 125 670.00
Future											
Dec 2013	ZAUS	Future	490,873	10.2732	10.3028	10.2890	10.2462	18,674	191,856,644.00		
Mar 2014	ZAUS	Future	77,633	10.4206	10.4507	10.4300	10.3900	1,118	11,637,971.20		
Jun 2014	ZAUS	Future	29,727	10.5564	10.5867	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.8631	10.8937	0.0000	0.0000	0	0.00		
			604,633					19,792.00	203,494,615.20	46 875 997.00	400 393 615 970.10
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0109	0.0146	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.1974	0.2148	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.9518	0.9470	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1074.6903	1104.2502	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	1.4903	1.4502	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	3.7093	3.6317	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	5.8314	5.7510	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	7.2947	7.2119	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	8.7142	8.6281	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	9.1086	9.0210	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	14.1157	13.9984	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	17.5160	17.3583	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	496.5735	524.2535	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	23.3735	21.4535	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	39.5454	36.4408	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	336.0752	361.0079	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	62.8752	58.2079	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	267.7780	290.7636	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.10 Put	300	94.5780	87.9636	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	237.0344	258.9195	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	113.8344	106.1195	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	208.6379	229.3519	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	203.2420	223.7147	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	159.4041	149.2884	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	173.8245	191.8295	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	161.3508	177.1291	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	138.7883	152.9365	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	125.3993	138.5083	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	85.3546	94.9969	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	75.0377	83.6890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	65.9754	73.7202	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	58.0289	64.9475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	45.3106	50.4744	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	34.2434	38.1442	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	28.5837	31.8192	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	20.6596	22.9456	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	18.6195	20.6584	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	9.9236	11.1306	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	76.9971	73.5500	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	86.5540	82.7981	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	97.0003	92.9194	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	120.7655	115.9552	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	575.2467	596.6160	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	215.2280	204.6836	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	448.0703	466.7871	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	262.0477	250.3057	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	407.9334	425.7058	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	389.0419	406.3472	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	313.8391	300.9291	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	341.5298	328.0518	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	342.2322	357.0360	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	468.4369	451.2663	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	285.8148	298.6252	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	273.3058	285.6543	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	219.1131	229.3612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	186.7434	195.4224	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	168.4033	176.2291	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	160.0563	167.4859	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	20.5270	19.8135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	26.1832	25.3307	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	9.75 Put	250	136.1087	130.6849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	148.6379	142.9379	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	197.3148	190.6470	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	210.8048	203.2826	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	260.9382	249.7241	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	400.0753	412.1955	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	223.7225	230.2216	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	172.0059	177.0547	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	148.6177	152.9004	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	40,000	60.6452	59.3414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	218.2187	211.4202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	251.6245	244.2217	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	528.0559	540.5972	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	40,000	295.5057	301.9224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	283.2127	275.8853	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	676.1283	689.3547	0.0000	0.0000	0	0.00		
			<u>713,869</u>					<i>0.00</i>	<i>0.00</i>	<i>7 428 047.00</i>	<i>2 244 949 919.13</i>
	Total		1,318,502					19,792.00	203,494,615.20	54 304 044.00	402 638 565 889.23

Grand Total	1,788,254							28,271.00	344 822 054.50	78,333,870	601,642,329,076.27
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