



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-October-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
Future											
Dec 2013	CADP	Future	2,274	(116.0526)	(103.7131)	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	463.2495	446.7721	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	459.1366	441.7852	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	362.6186	351.5779	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	10.3042	10.2741	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4418	10.4114	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 030 130.00	18 565 205 978.50
Option											
Oct 2013	DAUS	9.47 Put	3,000	5.9063	8.0400	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	167.7257	159.4308	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	11.5149	15.1321	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	166.7394	159.0227	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0364	0.0582	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	9.80 Call	7,500	363.9744	346.1637	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	14.1736	18.3452	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	51.2150	50.0507	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.6416	0.8356	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	38.2182	45.9557	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	523.6837	505.8844	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	92.8827	90.9560	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	57.7773	66.1702	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	128.1404	125.1801	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	3.9410	4.7778	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	428.6938	416.3283	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	7.1265	9.0057	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	558.6987	544.4660	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	11.0226	13.6809	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	568.9739	555.0220	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	510.4339	527.2187	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	311.0704	308.5608	0.0000	0.0000	0	0.00		
			<u>126,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 016 168.00</u>	<u>425 712 608.60</u>
	Total		156,384					0.00	0.00	5 046 298.00	18 990 918 587.10
Future											
Dec 2013	ZAAD	Future	7,860	9.5181	9.4522	9.5132	9.4720	576	5,479,512.00		
Mar 2014	ZAAD	Future	3,789	9.5982	9.5311	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.6726	9.6064	0.0000	0.0000	0	0.00		
			<u>11,699</u>					<u>576.00</u>	<u>5,479,512.00</u>	<u>2 067 841.00</u>	<u>15 564 127 426.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	5.0304	6.1208	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	11.1967	13.7672	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	324.7485	283.7902	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	167.3669	142.9335	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	23.3483	18.8027	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	10.5643	9.3176	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>2 070 501.00</u>
	Total		12,602					576.00	5,479,512.00	2 069 748.00	15 566 197 927.40
Future											
Mar 2014	ZACA	Future	154	9.9637	9.9740	0.0000	0.0000	0	0.00		
			<u>154</u>					<u>0.00</u>	<u>0.00</u>	<u>26 796.00</u>	<u>202 085 534.60</u>
	Total		154					0.00	0.00	26 796.00	202 085 534.60

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Dec 2013	ZAEU	Future	76,340	13.7785	13.7520	13.8010	13.6954	2,077	28,577,240.20		
Mar 2014	ZAEU	Future	23,462	13.9815	13.9534	13.9844	13.9844	50	699,220.00		
Jun 2014	ZAEU	Future	500	14.1733	14.1455	0.0000	0.0000	0	0.00		
			<u>100,302</u>					<u>2,127.00</u>	<u>29,276,460.20</u>	<u>3 972 085.00</u>	<u>45 875 583 734.00</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	10.6792	11.0060	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	11.4198	11.7672	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	18.2560	19.0641	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	25.0201	26.3709	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	33.7065	35.7793	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	38.8803	41.3878	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	51.1187	54.6510	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	66.1847	70.9557	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	773.3860	755.0496	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	94.8860	103.0496	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	188.1078	201.1040	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	281.9540	278.5309	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	236.1429	234.3764	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	175.5964	175.9219	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	131.5301	133.4651	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	84.6221	87.6582	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	60.3628	63.8475	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	91.6986	95.4426	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>688 827 250.00</u>
Total			257,652					2,127.00	29,276,460.20	5 887 023.00	46 564 410 984.00
Future											
Dec 2013	ZAFR	Future	587	11.2446	11.2372	11.2300	11.2300	25	280,750.00		
Mar 2014	ZAFR	Future	100	11.4180	11.4093	0.0000	0.0000	0	0.00		
			<u>687</u>					<u>25.00</u>	<u>280,750.00</u>	<u>379 179.00</u>	<u>3 283 807 037.50</u>
Total			687					25.00	280,750.00	379 179.00	3 283 807 037.50
Future											
Dec 2013	ZAGB	Future	26,670	16.4953	16.4241	16.5265	16.3743	1,769	29,138,012.70		
Mar 2014	ZAGB	Future	5,097	16.7230	16.6492	16.7190	16.5918	544	9,029,877.60		
Jun 2014	ZAGB	Future	200	16.9371	16.8632	0.0000	0.0000	0	0.00		
			<u>31,967</u>					<u>2,313.00</u>	<u>38,167,890.30</u>	<u>3 039 654.00</u>	<u>39 460 347 809.50</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	15.2228	16.8668	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	16.9862	18.8190	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	46.6730	52.0699	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	57.7647	64.4538	0.0000	0.0000	0	0.00		
			1,308					0.00	0.00	392 679.00	4 741 827.00
		Total	33,275					2,313.00	38,167,890.30	3 432 333.00	39 465 089 636.50
Future											
Dec 2013	ZAJY	Future	14,280	0.1038	0.1037	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1054	0.1052	0.0000	0.0000	0	0.00		
			14,330					0.00	0.00	480 375.00	4 922 794 504.60
		Total	14,330					0.00	0.00	480 375.00	4 922 794 504.60
Future											
Dec 2013	ZAUM	Future	792	10.1841	10.1556	10.1608	10.1608	5	5,080,400.00		
Mar 2014	ZAUM	Future	25	10.3317	10.3014	0.0000	0.0000	0	0.00		
			817					5.00	5,080,400.00	45 290.00	39 151 717 830.00
		Total	817					5.00	5,080,400.00	47 243.00	39 151 717 830.00
Future											
Dec 2013	ZAUS	Future	580,671	10.1841	10.1556	10.1905	10.0321	8,751	88,790,686.20		
Mar 2014	ZAUS	Future	68,111	10.3317	10.3014	10.2999	10.2999	500	5,149,950.00		
Jun 2014	ZAUS	Future	19,963	10.4704	10.4399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,415	10.7823	10.7551	0.0000	0.0000	0	0.00		
			675,160					9,251.00	93,940,636.20	46 025 746.00	391 818 968 307.00
Option											
Dec 2013	ZAUS	8.00 Put	100	0.5580	0.7059	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	4.3334	5.4157	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	11.3613	13.9934	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	999.0338	974.7587	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	14.9338	19.1587	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	31.3051	37.5600	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	43.7952	51.1431	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	51.3768	59.2791	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	58.1523	66.4981	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	59.9500	68.4067	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	80.3760	92.0881	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	535.6269	519.5118	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	94.4671	107.0154	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	494.1858	479.0296	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	110.0858	123.4296	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	145.9883	160.8114	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	394.6453	381.7774	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	400	372.2698	359.9066	0.0000	0.0000	200	2,000,200.00		

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Dec 2013	ZAUS	10.00 Put	701	188.1698	204.3066	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	320.6490	309.4320	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	236.5490	253.8320	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	297.0966	286.3907	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	262.9966	280.7907	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	274.9971	266.3943	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	271.0179	262.5605	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	321.5522	342.1562	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	248.2924	240.6667	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	237.6456	230.4076	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	217.7078	211.1924	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	205.3680	199.2967	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	182.8101	177.5439	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	175.0337	170.0411	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	165.2072	160.5592	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	162.8442	158.2765	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	153.7478	149.4950	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	14,700	143.1439	139.2517	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	133.3351	130.1001	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	116.3885	113.8149	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	99.2745	97.3462	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	89.5251	87.9506	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	74.2072	73.1580	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	69.8337	68.8223	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	48.7173	48.5962	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	155.9013	166.3277	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	170.7318	181.3330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	186.4929	197.2516	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	223.8561	238.4823	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	398.6528	416.3116	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	459.3620	447.0699	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	457.6004	476.5096	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	488.7974	508.2299	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	402.5601	392.1938	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	621.9173	643.2373	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	350.6022	341.7049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	338.8199	330.2595	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	286.3532	279.4379	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	253.4613	247.6703	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	234.0938	228.9696	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	225.1072	220.2904	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	37.5321	45.3100	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	8.78 Put	15,489	47.3976	55.9945	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	219.2932	232.8410	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	236.3344	250.0658	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	301.3872	315.7215	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	320.0297	334.7160	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	379.3846	395.0794	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	461.9952	452.8014	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	284.9025	281.4450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	228.5826	227.0621	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	202.0555	201.4389	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	307.9705	320.9919	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	585.0262	575.8383	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	379.3196	390.9875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	732.4369	722.2249	0.0000	0.0000	0	0.00		
			<u>567,668</u>					<u>200.00</u>	<u>2,000,200.00</u>	<u>7 066 795.00</u>	<u>1 076 821 120.00</u>
	Total		<u>1,242,828</u>					<u>9,451.00</u>	<u>95,940,836.20</u>	<u>53 092 541.00</u>	<u>392 895 789 427.00</u>

Grand Total	<u>1,729,299</u>		<u>14,497.00</u>	<u>174 225 848.70</u>	<u>76,968,939</u>	<u>587,128,703,088.20</u>
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