



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	(97.6631)	(116.0526)	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	441.6751	463.2495	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	433.6421	459.1366	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	360.3809	362.6186	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	10.2659	10.3042	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4028	10.4418	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 030 130.00</u>	<u>18 565 205 978.50</u>
Option											
Oct 2013	DAUS	9.47 Put	3,000	6.4335	5.9063	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	145.4264	167.7257	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	12.7574	11.5149	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	147.6293	166.7394	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0335	0.0364	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	9.80 Call	7,500	333.0448	363.9744	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	16.9215	14.1736	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	44.3158	51.2150	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.7385	0.6416	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	44.3141	38.2182	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	494.9606	523.6837	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	85.4408	92.8827	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	65.6174	57.7773	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	120.8256	128.1404	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	4.2107	3.9410	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	410.6359	428.6938	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	8.6621	7.1265	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	538.6236	558.6987	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	13.7936	11.0226	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	549.8650	568.9739	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	527.3382	510.4339	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	301.9361	311.0704	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	7,910	9.4582	9.5181	9.5050	9.5050	100	950,500.00		
Mar 2014	ZAAD	Future	3,789	9.5393	9.5982	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.6136	9.6726	0.0000	0.0000	0	0.00		
			<u>11,749</u>					<u>100.00</u>	<u>950,500.00</u>	<u>2 067 941.00</u>	<u>15 565 077 926.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	5.6705	5.0304	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	13.1628	11.1967	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	284.8679	324.7485	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	142.5435	167.3669	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	18.2010	23.3483	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	8.8983	10.5643	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		12,652					100.00	950,500.00	2 069 848.00	15 567 148 427.40
Future											
Mar 2014	ZACA	Future	154	9.9159	9.9637	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	78,082	13.7874	13.7785	13.8414	13.8058	2,015	27,880,111.00		
Mar 2014	ZAEU	Future	23,512	13.9929	13.9815	14.0398	14.0398	50	701,990.00		
Jun 2014	ZAEU	Future	500	14.1841	14.1733	0.0000	0.0000	0	0.00		
			<u>102,094</u>					<u>2,065.00</u>	<u>28,582,101.00</u>	<u>3 974 150.00</u>	<u>45 904 165 835.00</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	10.7738	10.6792	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	11.5445	11.4198	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	18.1472	18.2560	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	24.4476	25.0201	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	32.4830	33.7065	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	37.2528	38.8803	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	48.5160	51.1187	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	62.3774	66.1847	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	776.2491	773.3860	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	88.8491	94.8860	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	179.0384	188.1078	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	277.8801	281.9540	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	231.8649	236.1429	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	171.3184	175.5964	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	127.5832	131.5301	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	81.4502	84.6221	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	57.7763	60.3628	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	89.3896	91.6986	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			259,444					2,065.00	28,582,101.00	5 889 088.00	46 592 993 085.00
Future											
Dec 2013	ZAFR	Future	587	11.2594	11.2446	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4350	11.4180	0.0000	0.0000	0	0.00		
			<u>687</u>					<u>0.00</u>	<u>0.00</u>	<u>379 179.00</u>	<u>3 283 807 037.50</u>
Total			687					0.00	0.00	379 179.00	3 283 807 037.50
Future											
Dec 2013	ZAGB	Future	26,692	16.4558	16.4953	16.6100	16.5606	362	5,999,279.00		
Mar 2014	ZAGB	Future	5,102	16.6857	16.7230	16.8100	16.7560	35	587,888.00		
Jun 2014	ZAGB	Future	200	16.8982	16.9371	0.0000	0.0000	0	0.00		
			<u>31,994</u>					<u>397.00</u>	<u>6,587,167.00</u>	<u>3 040 051.00</u>	<u>39 466 934 976.50</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	15.7775	15.2228	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	17.5997	16.9862	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	49.3015	46.6730	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	61.2861	57.7647	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>4 741 827.00</u>
		Total	33,302					397.00	6,587,167.00	3 432 730.00	39 471 676 803.50
Future											
Dec 2013	ZAJY	Future	14,280	0.1043	0.1038	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	75	0.1059	0.1054	0.1066	0.1066	25	266,562.50		
			<u>14,355</u>					<u>25.00</u>	<u>266,562.50</u>	<u>480 400.00</u>	<u>4 923 061 067.10</u>
		Total	14,355					25.00	266,562.50	480 400.00	4 923 061 067.10
Future											
Dec 2013	ZAUM	Future	844	10.1447	10.1841	10.2600	10.2340	108	110,584,000.00		
Mar 2014	ZAUM	Future	25	10.2935	10.3317	0.0000	0.0000	0	0.00		
			<u>869</u>					<u>108.00</u>	<u>110,584,000.00</u>	<u>45 398.00</u>	<u>39 262 301 830.00</u>
		Total	869					108.00	110,584,000.00	47 351.00	39 262 301 830.00
Future											
Dec 2013	ZAUS	Future	587,165	10.1447	10.1841	10.2650	10.1487	78,337	801,447,285.90		
Mar 2014	ZAUS	Future	68,111	10.2935	10.3317	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	21,963	10.4312	10.4704	0.0000	0.0000	2,000	21,090,000.00		
Dec 2014	ZAUS	Future	6,415	10.7427	10.7823	0.0000	0.0000	0	0.00		
			<u>683,654</u>					<u>80,337.00</u>	<u>822,537,285.90</u>	<u>46 106 083.00</u>	<u>392 641 505 592.90</u>
Option											
Dec 2013	ZAUS	8.00 Put	100	0.6299	0.5580	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	4.9412	4.3334	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	12.8678	11.3613	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	962.5726	999.0338	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	17.8726	14.9338	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	36.4935	31.3051	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	50.4435	43.7952	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	58.8399	51.3768	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	66.3081	58.1523	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	68.2856	59.9500	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	92.5893	80.3760	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	509.3375	535.6269	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	107.8002	94.4671	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	469.2319	494.1858	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	124.5319	110.0858	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	162.6350	145.9883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	373.1787	394.6453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	400	351.6420	372.2698	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.00 Put	701	206.9420	188.1698	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	302.0353	320.6490	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	257.3353	236.5490	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	279.4395	297.0966	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	284.7395	262.9966	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	259.6214	274.9971	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	255.8227	271.0179	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	346.4577	321.5522	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	234.1371	248.2924	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	223.9825	237.6456	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	204.9700	217.7078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	193.2091	205.3680	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	171.7174	182.8101	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	164.3126	175.0337	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	154.9576	165.2072	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	152.7079	162.8442	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	144.0495	153.7478	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	14,700	133.9611	143.1439	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	124.9396	133.3351	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	108.9082	116.3885	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	92.7279	99.2745	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	83.5166	89.5251	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	69.0513	74.2072	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	64.8029	69.8337	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	45.0735	48.7173	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	167.7486	155.9013	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	182.9232	170.7318	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	199.0168	186.4929	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	240.5471	223.8561	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	419.4556	398.6528	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	442.4661	459.3620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	479.9469	457.6004	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	511.8062	488.7974	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	388.0065	402.5601	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	647.3418	621.9173	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	337.9367	350.6022	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	326.5911	338.8199	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	276.2169	286.3532	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	244.7143	253.4613	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	226.1759	234.0938	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	217.5737	225.1072	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	40.1353	37.5321	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	8.78 Put	15,489	50.5603	47.3976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	230.0785	219.2932	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	247.7319	236.3344	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	314.9217	301.3872	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	334.0584	320.0297	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	394.8723	379.3846	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	445.6664	461.9952	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	274.7076	284.9025	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	220.4624	228.5826	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	194.9380	202.0555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	320.2380	307.9705	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	566.3472	585.0262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	391.5170	379.3196	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	712.8533	732.4369	0.0000	0.0000	0	0.00		
			<u>567,668</u>					<u>0.00</u>	<u>0.00</u>	<u>7 066 795.00</u>	<u>1 076 821 120.00</u>
	Total		<u>1,251,322</u>					<u>80,337.00</u>	<u>822,537,285.90</u>	<u>53 172 878.00</u>	<u>393 718 326 712.90</u>

Grand Total	<u>1,739,739</u>							<u>83,032.00</u>	<u>969 507 616.40</u>	<u>77,051,971</u>	<u>588,098,210,704.60</u>
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