



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	53.9803	22.3174	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	265.6086	311.5327	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	172.9813	213.5357	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	155.1071	161.4683	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	9.9253	10.0035	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.0515	10.1307	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	9.55 Put	3,000	5.2847	3.8919	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	0.9976	3.7152	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	7,500	38.9419	78.2303	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	11.9223	7.6731	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	10.60 Call	500	0.1397	0.3592	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	1,000	57.1317	96.6896	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	4.9575	9.8409	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.0879	0.0860	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	59.4445	43.5815	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	203.0665	254.9264	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	12.8904	16.6032	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	87.5700	69.0153	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	31.3165	37.6520	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	2.6796	2.0771	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	190.0899	212.7176	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	6.0707	5.3021	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	293.0905	325.4368	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	11.3124	9.5481	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	315.0687	347.8105	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	661.1174	615.8654	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	191.2008	201.6441	0.0000	0.0000	0	0.00		
			<u>119,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 018 268.00</u>	<u>172 203 955.28</u>
	Total		149,384					0.00	0.00	5 048 398.00	18 737 409 933.78
Future											
Dec 2013	ZAAD	Future	7,087	9.5022	9.5335	9.5789	9.5789	25	239,472.50		
Mar 2014	ZAAD	Future	3,789	9.5763	9.6072	9.6500	9.6478	50	482,445.00		
Jun 2014	ZAAD	Future	50	9.6433	9.6739	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.7178	9.7482	0.0000	0.0000	0	0.00		
			<u>12,926</u>					<u>75.00</u>	<u>721,917.50</u>	<u>2 077 510.00</u>	<u>15 656 266 180.50</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	2.0799	1.1627	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	6.9124	7.1191	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	284.8509	306.6094	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	129.2690	143.5619	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	15.0318	15.9866	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	6.9539	6.9630	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		13,829					75.00	721,917.50	2 079 417.00	15 656 525 537.50
Future											
Mar 2014	ZACA	Future	179	9.6424	9.7070	0.0000	0.0000	0	0.00		
			<u>179</u>					<u>0.00</u>	<u>0.00</u>	<u>26 796.00</u>	<u>202 085 534.60</u>
	Total		179					0.00	0.00	26 796.00	202 085 534.60

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Future											
Dec 2013	ZAEU	Future	79,458	13.5208	13.5293	13.6100	13.5171	2,011	27,276,999.00		
Mar 2014	ZAEU	Future	25,512	13.7115	13.7202	13.7505	13.7505	36	495,018.00		
Jun 2014	ZAEU	Future	500	13.8880	13.8968	0.0000	0.0000	0	0.00		
			<u>105,470</u>					<u>2,047.00</u>	<u>27,772,017.00</u>	<u>3 997 138.00</u>	<u>46 217 760 757.30</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	8.4045	8.7826	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	9.4942	9.8989	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	15.5193	16.0340	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	19.8791	20.4466	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	25.4877	26.0993	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	28.8671	29.4950	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	37.0390	37.6803	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	52.8638	53.5919	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	506.4068	515.6838	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	85.6068	86.3838	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	190.1091	190.4704	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	105.9203	111.5741	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	80.6393	85.4491	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	52.4393	56.0455	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	34.9044	37.5845	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	17.2109	18.8264	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	9.4607	10.5199	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	89.8124	89.8013	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		262,820					2,047.00	27,772,017.00	5 912 076.00	46 490 453 438.63
Future											
Dec 2013	ZAFR	Future	562	10.9652	10.9736	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.1285	11.1366	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	30,076	15.9072	15.9802	16.0640	15.8940	1,012	16,140,282.50		
Mar 2014	ZAGB	Future	6,302	16.1178	16.1911	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.3105	16.3856	0.0000	0.0000	0	0.00		
			<u>36,578</u>					<u>1,012.00</u>	<u>16,140,282.50</u>	<u>3 057 621.00</u>	<u>39 750 099 803.00</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	14.6712	14.9069	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	16.1368	16.8346	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	32.2497	36.7310	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	38.1746	44.0622	0.0000	0.0000	0	0.00		
			1,308					0.00	0.00	392 679.00	126 983 333.05
		Total	37,886					1,012.00	16,140,282.50	3 450 300.00	39 877 083 136.05
Future											
Dec 2013	ZAJY	Future	14,300	0.1000	0.1008	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1015	0.1023	0.0000	0.0000	0	0.00		
			14,350					0.00	0.00	480 425.00	4 923 323 817.10
		Total	14,350					0.00	0.00	480 425.00	4 923 323 817.10
Future											
Dec 2013	ZAUM	Future	954	9.8137	9.8914	9.9437	9.8168	15	14,815,100.00		
Mar 2014	ZAUM	Future	25	9.9510	10.0294	0.0000	0.0000	0	0.00		
			979					15.00	14,815,100.00	45 829.00	39 691 476 380.00
		Total	979					15.00	14,815,100.00	47 782.00	39 691 476 380.00
Future											
Dec 2013	ZAUS	Future	509,944	9.8137	9.8914	9.9642	9.8010	18,109	178,714,286.80		
Mar 2014	ZAUS	Future	69,150	9.9510	10.0294	10.0850	9.9484	6,555	65,748,845.00		
Jun 2014	ZAUS	Future	17,990	10.0775	10.1570	10.2150	10.2150	815	8,302,685.00		
Dec 2014	ZAUS	Future	6,400	10.3647	10.4445	0.0000	0.0000	0	0.00		
			603,484					25,479.00	252,765,816.80	46 485 342.00	396 448 942 471.80
Option											
Dec 2013	ZAUS	8.00 Put	100	0.1685	0.1928	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	1.9808	1.9563	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	10.3250	8.4451	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	629.9340	704.6687	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	16.2340	13.2687	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	41.2552	30.7849	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	64.2352	49.3212	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	78.5773	61.1353	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	91.5131	71.9212	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	94.9568	74.8110	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	134.0822	108.1152	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	225.8535	275.1494	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	156.8880	127.8674	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	195.5536	241.1282	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	181.8536	149.7282	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	242.8205	199.7407	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	136.7653	167.8309	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	300	124.9660	153.8081	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.00 Put	5,902	311.2660	262.4081	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	99.7182	123.5368	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	386.0182	332.1368	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	89.1064	110.6992	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	425.4064	369.2992	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	79.6614	99.2129	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	77.9026	97.0664	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	507.5629	447.5500	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	68.1721	85.1602	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	63.8024	79.7903	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	56.3266	70.0979	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	51.9013	64.3427	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	44.2071	54.8033	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	41.6740	51.6548	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	38.5590	47.7801	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	37.8238	46.8659	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	35.0479	43.4082	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	19,700	31.9164	39.5032	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	29.1191	36.0124	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	24.3768	30.0911	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	19.4979	24.4163	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	16.8864	21.1391	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	13.0396	16.3046	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	12.0020	14.9992	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	7.5490	9.3931	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	221.7933	192.4418	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	245.1103	213.6723	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	269.6971	236.1737	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	322.5726	284.9307	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	600	332.5153	367.9349	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	480.0689	431.5280	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	550.6096	498.7087	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	238.1816	263.1099	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	624.5612	569.5882	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	662.7005	606.2976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	202.5533	223.1929	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	822.4842	760.9647	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	171.7342	188.3984	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	164.9472	180.7725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	135.6550	147.8197	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	117.8789	127.9117	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	107.5924	116.3973	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	11.15 Call	250	102.8927	111.1401	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	43.8749	39.8752	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	55.3499	50.3635	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	295.6929	265.7422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	320.4281	288.8281	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	411.8809	374.7772	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	434.9779	396.6147	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	507.8588	465.6125	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	272.2129	292.9941	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	159.7230	170.1749	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	126.7993	134.1259	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	117.7459	119.4056	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	20,000	113.4323	104.5903	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	410.5589	376.0048	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	20,000	465.3325	428.2229	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	383.6299	407.0164	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	20,000	224.3504	235.7398	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	485.6007	451.3480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	509.8827	536.0420	0.0000	0.0000	0	0.00		
			<u>638,469</u>					<i>0.00</i>	<i>0.00</i>	<i>7 156 456.00</i>	<i>2 201 588 471.17</i>
	Total		1,241,953					25,479.00	252,765,816.80	53 641 798.00	398 650 530 942.97
Grand Total			1,732,612					28,628.00	312 215 133.80	77,573,699	595,877,476,465.21