



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	40.4835	53.9803	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	284.8097	265.6086	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	188.0819	172.9813	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	172.0567	155.1071	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	9.9582	9.9253	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.0843	10.0515	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	1.3660	5.2847	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	0.6447	0.9976	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	43.4127	38.9419	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	7.1974	11.9223	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	10.60 Call	500	0.0909	0.1397	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	1,000	62.8855	57.1317	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.20 Call	1,000	4.4918	4.9575	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.0736	0.0879	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	49.8562	59.4445	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	220.2431	203.0665	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	13.3542	12.8904	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	78.2598	87.5700	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	33.3758	31.3165	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	2.3685	2.6796	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	200.2630	190.0899	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	5.4800	6.0707	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	305.1346	293.0905	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	9.8041	11.3124	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	325.7666	315.0687	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	636.3037	661.1174	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	190.8475	191.2008	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	7,089	9.4439	9.5022	9.4802	9.4802	2	18,960.40		
Mar 2014	ZAAD	Future	3,789	9.5172	9.5763	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.5827	9.6433	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6549	9.7178	0.0000	0.0000	0	0.00		
			<u>12,928</u>					<u>2.00</u>	<u>18,960.40</u>	<u>2 077 512.00</u>	<u>15 656 285 140.90</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	2.6911	2.0799	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	8.0755	6.9124	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	245.4394	284.8509	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	106.7364	129.2690	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	12.0718	15.0318	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	5.5890	6.9539	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		13,831					2.00	18,960.40	2 079 419.00	15 656 544 497.90
Future											
Mar 2014	ZACA	Future	179	9.5765	9.6424	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

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
Dec 2013	ZAEU	Future	79,458	13.5702	13.5208	13.5993	13.5695	2,537	34,465,124.80		
Mar 2014	ZAEU	Future	25,512	13.7613	13.7115	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	500	13.9373	13.8880	0.0000	0.0000	0	0.00		
			<u>105,470</u>					<u>2,537.00</u>	<u>34,465,124.80</u>	<u>3 999 675.00</u>	<u>46 252 225 882.10</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	6.3195	8.4045	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	7.1823	9.4942	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	12.0244	15.5193	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	15.5856	19.8791	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	20.2181	25.4877	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	23.0323	28.8671	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	29.8941	37.0390	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	41.3463	52.8638	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	540.4584	506.4068	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	70.2584	85.6068	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	166.7686	190.1091	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	115.5826	105.9203	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	88.7830	80.6393	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	58.0511	52.4393	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	39.0845	34.9044	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	20.5501	17.2109	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	11.1596	9.4607	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	76.6208	89.8124	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					2,537.00	34,465,124.80	5 914 613.00	46 524 918 563.43
Future											
Dec 2013	ZAFR	Future	562	11.0460	10.9652	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2105	11.1285	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	30,176	15.9151	15.9072	15.9634	15.9160	780	12,437,159.00		
Mar 2014	ZAGB	Future	6,302	16.1253	16.1178	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.3181	16.3105	0.0000	0.0000	0	0.00		
			<u>36,678</u>					<u>780.00</u>	<u>12,437,159.00</u>	<u>3 058 401.00</u>	<u>39 762 536 962.00</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	14.4467	14.6712	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	15.9061	16.1368	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	32.1857	32.2497	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	38.1864	38.1746	0.0000	0.0000	0	0.00		
			1,308					0.00	0.00	392 679.00	126 983 333.05
		Total	37,986					780.00	12,437,159.00	3 451 080.00	39 889 520 295.05
Future											
Dec 2013	ZAJY	Future	14,300	0.1012	0.1000	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1027	0.1015	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	969	9.8463	9.8137	9.8690	9.8474	15	14,785,700.00		
Mar 2014	ZAUM	Future	25	9.9839	9.9510	0.0000	0.0000	0	0.00		
			994					15.00	14,785,700.00	45 844.00	39 706 262 080.00
		Total	994					15.00	14,785,700.00	47 797.00	39 706 262 080.00
Future											
Dec 2013	ZAUS	Future	501,439	9.8463	9.8137	9.8973	9.8416	15,303	151,095,907.50		
Mar 2014	ZAUS	Future	69,144	9.9839	9.9510	10.0125	9.9894	1,026	10,266,111.40		
Jun 2014	ZAUS	Future	17,990	10.1103	10.0775	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.3939	10.3647	0.0000	0.0000	0	0.00		
			594,973					16,329.00	161,362,018.90	46 501 671.00	396 610 304 490.70
Option											
Dec 2013	ZAUS	8.00 Put	100	0.1719	0.1685	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	1.9117	1.9808	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	9.2159	10.3250	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	660.8421	629.9340	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	14.5421	16.2340	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	35.6765	41.2552	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	56.5181	64.2352	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	69.6770	78.5773	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	81.6246	91.5131	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	84.8139	94.9568	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	121.3356	134.0822	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	244.6421	225.8535	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	142.8091	156.8880	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	212.7422	195.5536	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	166.4422	181.8536	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	222.3930	242.8205	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	147.4863	136.7653	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	5,200	134.7954	124.9660	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.00 Put	5,902	288.4954	311.2660	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	107.5792	99.7182	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	361.2792	386.0182	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	96.1166	89.1064	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	399.8166	425.4064	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	85.9053	79.6614	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	84.0019	77.9026	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	480.5185	507.5629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	73.4709	68.1721	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	68.7381	63.8024	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	60.2879	56.3266	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	55.5053	51.9013	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	47.1936	44.2071	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	44.4581	41.6740	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	41.0955	38.5590	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	40.3027	37.8238	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	37.3087	35.0479	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	19,700	33.9323	31.9164	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	30.9199	29.1191	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	25.8196	24.3768	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	20.7647	19.4979	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	17.9538	16.8864	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	13.8197	13.0396	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	12.7066	12.0020	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	7.9404	7.5490	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	206.7542	221.7933	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	229.2647	245.1103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	253.0623	269.6971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	304.4235	322.5726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	600	344.5049	332.5153	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	456.8614	480.0689	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	526.0509	550.6096	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	245.9007	238.1816	0.0000	0.0000	6,500	1,659,032.70		
Mar 2014	ZAUS	10.35 Put	200	598.7926	624.5612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	636.3755	662.7005	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	208.6091	202.5533	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	794.0456	822.4842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	176.1081	171.7342	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	168.9862	164.9472	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	138.2573	135.6550	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	119.7285	117.8789	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	109.0008	107.5924	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	11.15 Call	250	104.1027	102.8927	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	40.4433	43.8749	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	51.1422	55.3499	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	278.7182	295.6929	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	302.5972	320.4281	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	391.2464	411.8809	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	413.7146	434.9779	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	484.8443	507.8588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	275.6596	272.2129	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	160.0245	159.7230	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	126.3845	126.7993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	117.0519	117.7459	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	20,000	106.9136	113.4323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	390.3190	410.5589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	20,000	443.9080	465.3325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	386.5610	383.6299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	20,000	223.7309	224.3504	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	466.5921	485.6007	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	512.0131	509.8827	0.0000	0.0000	0	0.00		
			<u>649,869</u>					<u>6,500.00</u>	<u>1,659,032.70</u>	<u>7 162 956.00</u>	<u>2 203 247 503.87</u>
		Total	<u>1,244,842</u>					<u>22,829.00</u>	<u>163,021,051.60</u>	<u>53 664 627.00</u>	<u>398 813 551 994.57</u>
Grand Total			<u>1,735,618</u>					<u>26,163.00</u>	<u>224 727 995.80</u>	<u>77,599,862</u>	<u>596,102,204,461.01</u>