



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	(73.5931)	(34.9260)	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	524.1464	436.9604	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	394.1343	294.1830	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	229.3858	194.9638	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	10.3145	10.1849	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4496	10.3159	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	0.0094	0.0092	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	5.1035	8.1942	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	482.6350	368.3320	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	21.6770	12.8646	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	16.8445	23.5660	0.0000	0.0000	0	0.00		

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Dec 2013	DAUS	10.84 Call	500	52.8086	36.6344	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.8461	1.0774	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	340.9892	269.1630	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	2.1064	2.6331	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	484.1210	400.5521	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	3.9260	4.8473	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	492.8742	412.4392	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	421.2355	487.0465	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	237.1478	213.2623	0.0000	0.0000	0	0.00		
			<u>92,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 018 268.00</u>	<u>172 203 955.28</u>
	Total		122,384					0.00	0.00	5 056 898.00	18 821 195 933.78
Future											
Dec 2013	ZAAD	Future	7,987	9.6038	9.5296	9.6279	9.6100	200	1,924,200.00		
Mar 2014	ZAAD	Future	3,988	9.6813	9.6037	9.6979	9.6979	100	969,790.00		
Jun 2014	ZAAD	Future	50	9.7521	9.6725	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.8328	9.7503	0.0000	0.0000	0	0.00		
			<u>14,025</u>					<u>300.00</u>	<u>2,893,990.00</u>	<u>2 080 219.00</u>	<u>15 681 987 365.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.2380	0.4229	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	3.2215	4.7572	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	347.8105	289.1560	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	157.1053	125.6090	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	14.5539	12.3180	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	6.4100	5.9951	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		14,928					300.00	2,893,990.00	2 082 126.00	15 682 246 722.30
Future											
Mar 2014	ZACA	Future	50	9.8802	9.7473	9.8200	9.8200	25	245,500.00		
			<u>50</u>					<u>25.00</u>	<u>245,500.00</u>	<u>26 950.00</u>	<u>203 563 614.60</u>
	Total		50					25.00	245,500.00	26 950.00	203 563 614.60
Future											
Dec 2013	ZAEU	Future	74,801	13.7686	13.7123	13.8040	13.7115	2,352	32,340,517.00		
Mar 2014	ZAEU	Future	25,651	13.9676	13.9065	13.9726	13.9004	1,300	18,091,950.00		
Jun 2014	ZAEU	Future	500	14.1546	14.0891	0.0000	0.0000	0	0.00		
			<u>100,952</u>					<u>3,652.00</u>	<u>50,432,467.00</u>	<u>4 020 127.00</u>	<u>46 532 529 980.60</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	2.6759	2.7439	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	3.0887	3.1702	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	12.50 Put	200	5.2056	5.2187	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	6.6162	6.6535	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	8.4527	8.5347	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	9.5733	9.6893	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	12.3287	12.5483	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	15.9624	16.3551	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	694.3852	641.2865	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	25.7852	28.9865	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	79.0991	87.8929	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	138.8053	115.1573	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	101.5697	82.8751	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	59.9741	47.7244	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	36.3667	28.2727	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	17.2787	12.8630	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	9.2317	6.6038	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	49.7377	50.6859	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		258,302					3,652.00	50,432,467.00	5 935 065.00	46 805 222 661.93
Future											
Dec 2013	ZAFR	Future	587	11.1846	11.1290	11.1500	11.1500	25	278,750.00		
Mar 2014	ZAFR	Future	100	11.3539	11.2945	0.0000	0.0000	0	0.00		
			<u>687</u>					<u>25.00</u>	<u>278,750.00</u>	<u>379 329.00</u>	<u>3 285 478 937.50</u>
	Total		687					25.00	278,750.00	379 329.00	3 285 478 937.50
Future											
Dec 2013	ZAGB	Future	28,575	16.2537	16.1533	16.3160	16.1771	2,426	39,405,397.30		
Mar 2014	ZAGB	Future	6,338	16.4739	16.3677	0.0000	0.0000	40	661,000.00		
Jun 2014	ZAGB	Future	200	16.6793	16.5680	0.0000	0.0000	0	0.00		
			<u>35,113</u>					<u>2,466.00</u>	<u>40,066,397.30</u>	<u>3 072 781.00</u>	<u>39 993 158 830.90</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	5.3562	9.5199	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	8.4031	11.0054	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	25.1659	25.3876	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	30.0046	30.5323	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>126 983 333.05</u>
	Total		36,421					2,466.00	40,066,397.30	3 465 460.00	40 120 142 163.95
Future											
Dec 2013	ZAJY	Future	14,314	0.1032	0.1025	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1048	0.1040	0.0000	0.0000	0	0.00		

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			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	708	10.1961	10.0702	10.2300	10.1100	24	24,325,100.00		
Mar 2014	ZAUM	Future	20	10.3419	10.2114	0.0000	0.0000	0	0.00		
			728					24.00	24,325,100.00	46 258.00	40 116 484 970.00
		Total	728					24.00	24,325,100.00	48 211.00	40 116 484 970.00
Future											
Dec 2013	ZAUS	Future	479,405	10.1961	10.0702	10.2450	10.0896	48,842	497,826,138.70		
Mar 2014	ZAUS	Future	73,789	10.3419	10.2114	10.3700	10.2615	5,532	56,881,237.50		
Jun 2014	ZAUS	Future	29,727	10.4781	10.3435	10.5000	10.4550	5,020	52,506,450.00		
Dec 2014	ZAUS	Future	6,400	10.7844	10.6397	0.0000	0.0000	0	0.00		
			589,321					59,394.00	607,213,826.20	46 761 445.00	399 212 450 674.80
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0240	0.0151	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.3829	0.4563	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	1.5774	2.1210	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	998.4757	873.6624	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	2.3757	3.4624	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	6.3447	8.9552	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	10.1291	14.1485	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	12.7167	17.7042	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	15.2067	22.2681	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	15.8944	23.5422	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	24.4845	39.6370	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	31.7806	50.2668	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	436.7306	333.0450	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	40.6306	62.8450	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	63.6145	94.4084	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	290.6437	205.3514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	94.5437	135.1514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	230.2543	158.1890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	134.1543	187.9890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	203.4212	139.3523	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	157.3212	219.1523	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	178.8267	122.6020	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	174.6211	119.4874	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	212.5608	287.5656	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	151.1821	102.3272	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	140.5641	94.6650	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.36 Call	3,000	121.3667	80.9975	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	109.9710	72.9975	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	75.7817	49.5294	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	66.9238	43.9453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	59.1160	39.0646	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	52.2434	34.7931	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	41.5192	27.7704	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	31.7797	21.4320	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	26.7413	18.1617	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	19.6001	13.2688	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	17.7395	11.9596	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	9.6422	6.6762	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	94.9070	115.8000	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	106.1337	131.8418	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	118.3320	149.2159	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	148.6356	187.9620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	528.6204	443.4131	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	253.5020	307.7638	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	410.4376	0.0000	0.0000	0.0000	2,000	736,000.00		
Mar 2014	ZAUS	10.25 Put	200	304.2845	365.8100	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	373.3823	308.6701	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	359.8388	429.8204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	390.4381	463.4057	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	314.0222	259.3785	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	523.2104	607.0977	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	262.1498	216.0382	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	250.6580	206.5074	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	200.8902	166.0664	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	171.3675	141.9935	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	154.5311	128.3275	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	146.8632	122.1180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	22.9669	26.4770	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	29.3805	33.6924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	156.2489	183.9798	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	170.3188	199.7418	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	224.5813	268.5065	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	239.4489	287.2313	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	293.6551	347.3378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	373.8311	323.8106	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	209.3556	182.0956	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	161.2211	141.1096	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	139.4474	122.6243	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	9.00 Put	30,000	66.4001	76.6156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	239.3518	281.7194	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	30,000	274.9045	321.3556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	496.3404	446.3014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	30,000	277.4016	251.1621	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	307.0965	354.2376	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	640.3942	583.3814	0.0000	0.0000	0	0.00		
			<u>681,769</u>					<u>2,000.00</u>	<u>736,000.00</u>	<u>7 374 247.00</u>	<u>2 235 050 796.13</u>
	Total		1,271,090					61,394.00	607,949,826.20	54 135 692.00	401 447 501 470.93

Grand Total	1,729,524							67,886.00	726 192 030.50	78,118,543	599,778,522,684.17
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