



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	(100.6956)	(70.1817)	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	601.8536	530.5247	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	476.7470	392.3804	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	286.4674	231.3093	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	10.4234	10.3208	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5582	10.4555	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 038 630.00	18 648 991 978.50
Option											
Nov 2013	DAUS	8.30 Put	7,500	0.0046	0.0068	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	2.6983	3.6141	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	583.2821	483.8944	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.10 Put	500	61.9981	0.0000	0.0000	0.0000	500	35,000.00		
Nov 2013	DAUS	10.41 Call	500	86.0444	0.0000	0.0000	0.0000	500	35,000.00		

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Nov 2013	DAUS	10.75 Call	500	26.6785	22.2190	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	9.7088	13.9174	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	98.8684	0.0000	0.0000	0.0000	500	61,000.00		
Dec 2013	DAUS	10.51 Call	500	129.6880	0.0000	0.0000	0.0000	500	61,000.00		
Dec 2013	DAUS	10.84 Call	500	63.1031	51.1762	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.6129	0.7484	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	404.0463	341.7016	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	1.5934	1.9191	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	553.5434	484.0704	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	3.2598	3.6800	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	555.3419	491.9125	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	373.3656	422.1280	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	257.6633	240.9084	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	322.6430	0.0000	0.0000	0.0000	3,882	1,424,694.00		
Nov 2014	DAUS	11.91 Call	3,882	391.0476	0.0000	0.0000	0.0000	3,882	1,424,694.00		
			<u>101,858</u>					<u>9,764.00</u>	<u>3,041,388.00</u>	<u>3 028 032.00</u>	<u>175 245 343.28</u>
	Total		132,148					9,764.00	3,041,388.00	5 066 662.00	18 824 237 321.78
Future											
Dec 2013	ZAAD	Future	8,614	9.7615	9.6683	9.7803	9.6925	1,735	16,861,383.00		
Mar 2014	ZAAD	Future	3,188	9.8403	9.7460	9.8321	9.7578	525	5,124,702.50		
Jun 2014	ZAAD	Future	250	9.9094	9.8160	9.8758	9.8758	50	493,790.00		
Sep 2014	ZAAD	Future	2,000	9.9900	9.8964	0.0000	0.0000	0	0.00		
			<u>14,052</u>					<u>2,310.00</u>	<u>22,479,875.50</u>	<u>2 084 714.00</u>	<u>15 725 754 414.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.0281	0.6124	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.7326	2.4075	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	478.1332	397.4259	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	241.9696	185.9902	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	20.7781	16.2949	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	9.1701	7.2964	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		14,955					2,310.00	22,479,875.50	2 086 621.00	15 726 013 771.30
Future											
Mar 2014	ZACA	Future	50	9.9734	9.9091	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>26 950.00</u>	<u>203 563 614.60</u>
	Total		50					0.00	0.00	26 950.00	203 563 614.60
Future											
Dec 2013	ZAEU	Future	73,916	13.8766	13.7815	13.8889	13.8031	3,683	50,981,310.50		

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Mar 2014	ZAEU	Future	25,918	14.0777	13.9816	14.0871	13.9916	1,517	21,271,680.70		
Jun 2014	ZAEU	Future	500	14.2638	14.1683	0.0000	0.0000	0	0.00		
			<u>100,334</u>					<u>5,200.00</u>	<u>72,252,991.20</u>	<u>4 029 722.00</u>	<u>46 665 871 505.30</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	1.9566	2.5078	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	2.2658	2.9068	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	4.0758	4.9136	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	5.1473	6.2130	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	6.5321	7.9006	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	7.3727	8.9291	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	9.4304	11.4555	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	12.1277	14.7865	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	794.4680	703.4300	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	17.8680	21.9300	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	53.2531	72.2837	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	173.5842	138.3868	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	128.1423	100.7615	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	76.6294	59.0347	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	45.9593	34.9967	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	21.0874	15.8988	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	11.9834	8.6194	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	40.3553	46.1634	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		257,684					5,200.00	72,252,991.20	5 944 660.00	46 938 564 186.63
Future											
Dec 2013	ZAFR	Future	587	11.2797	11.1894	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4509	11.3594	0.0000	0.0000	0	0.00		
			<u>687</u>					<u>0.00</u>	<u>0.00</u>	<u>379 329.00</u>	<u>3 285 478 937.50</u>
	Total		687					0.00	0.00	379 329.00	3 285 478 937.50
Future											
Dec 2013	ZAGB	Future	29,233	16.5184	16.2810	16.5550	16.3214	8,156	134,084,075.20		
Mar 2014	ZAGB	Future	6,933	16.7428	16.5022	16.7021	16.5375	1,410	23,430,440.00		
Jun 2014	ZAGB	Future	200	16.9472	16.7071	0.0000	0.0000	0	0.00		
			<u>36,366</u>					<u>9,566.00</u>	<u>157,514,515.20</u>	<u>3 087 263.00</u>	<u>40 231 311 953.70</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	2.0907	8.3728	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	3.5385	9.8188	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	19.7595	23.4751	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	23.3426	28.0286	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.88 Put	50	690.1988	0.0000	0.0000	0.0000	50	35,300.00		
			1,358					50.00	35,300.00	392 729.00	127 018 633.05
		Total	37,724					9,616.00	157,549,815.20	3 479 992.00	40 358 330 586.75
Future											
Dec 2013	ZAJY	Future	14,314	0.1047	0.1035	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1063	0.1050	0.0000	0.0000	0	0.00		
			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	653	10.3028	10.2018	10.3150	10.2399	53	54,428,200.00		
Mar 2014	ZAUM	Future	34	10.4507	10.3481	10.4155	10.3734	10	10,394,450.00		
			687					63.00	64,822,650.00	46 368.00	40 229 561 120.00
		Total	687					63.00	64,822,650.00	48 321.00	40 229 561 120.00
Future											
Dec 2013	ZAUS	Future	492,217	10.3028	10.2018	10.3250	10.2100	47,058	484,410,962.10		
Mar 2014	ZAUS	Future	77,260	10.4507	10.3481	10.4586	10.3644	1,658	17,303,791.30		
Jun 2014	ZAUS	Future	29,727	10.5867	10.4840	10.5561	10.5561	3,500	37,059,050.00		
Dec 2014	ZAUS	Future	6,400	10.8937	10.7912	0.0000	0.0000	0	0.00		
			605,604					52,216.00	538,773,803.40	46 856 205.00	400 190 121 354.90
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0146	0.0168	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.2148	0.3115	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.9470	1.4187	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1104.2502	1003.9886	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	1.4502	2.1886	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	3.6317	5.5000	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	5.7510	8.6194	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	7.2119	10.7529	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	8.6281	12.8109	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	9.0210	13.3802	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	13.9984	20.5422	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	17.3583	27.1757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	524.2535	437.1468	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	21.4535	35.3468	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	36.4408	56.9989	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	361.0079	288.5473	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	58.2079	86.7473	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	290.7636	227.2406	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.10 Put	300	87.9636	125.4406	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	258.9195	200.0705	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	106.1195	148.2705	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	229.3519	175.2254	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	223.7147	171.0037	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	149.2884	203.2132	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	191.8295	147.5387	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	177.1291	136.9485	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	152.9365	117.8723	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	138.5083	106.5961	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	94.9969	73.0163	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	83.6890	64.3857	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	73.7202	56.8054	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	64.9475	50.1544	0.0000	0.0000	400	17,056.00		
Dec 2013	ZAUS	10.80 Call	100	50.4744	39.7772	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	38.1442	30.4061	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	31.8192	25.5811	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	22.9456	18.7690	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	20.6584	16.9998	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	11.1306	9.1368	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	73.5500	89.3708	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	82.7981	100.2378	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	92.9194	112.0730	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	115.9552	141.8908	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	596.6160	527.9257	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	204.6836	246.6368	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	466.7871	409.8725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	250.3057	297.5768	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	46,500	425.7058	372.9849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	406.3472	355.6816	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	300.9291	353.3725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	328.0518	384.1534	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	357.0360	314.1314	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	451.2663	517.7455	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	298.6252	262.9273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	285.6543	251.6076	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	229.3612	202.6734	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	195.4224	173.5642	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	176.2291	156.9747	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	167.4859	149.4208	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	19.8135	22.4784	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	25.3307	28.7211	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	9.75 Put	250	130.6849	153.2637	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	142.9379	167.1994	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	190.6470	221.0061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	203.2826	235.7849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	249.7241	289.9146	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	412.1955	376.2114	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	230.2216	212.0372	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	177.0547	163.8501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	152.9004	142.0388	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	40,000	59.3414	66.8298	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	211.4202	240.8059	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	244.2217	276.5241	0.0000	0.0000	1,000	260,820.00		
Sep 2014	ZAUS	10.95 Call	6	540.5972	503.7627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	40,000	301.9224	283.0882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	275.8853	308.3942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	689.3547	649.6816	0.0000	0.0000	0	0.00		
			<u>713,869</u>					<u>1,400.00</u>	<u>277,876.00</u>	<u>7 428 047.00</u>	<u>2 244 949 919.13</u>
	Total		<u>1,319,473</u>					<u>53,616.00</u>	<u>539,051,679.40</u>	<u>54 284 252.00</u>	<u>402 435 071 274.03</u>

Grand Total	<u>1,788,342</u>	<u>80,569.00</u>	<u>859 198 399.30</u>	<u>78,305,599</u>	<u>601,297,507,021.77</u>
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