



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	(101.4486)	(88.0895)	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	619.4950	585.0137	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	489.9886	449.3634	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	235.0357	300.0367	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											
Nov 2013	CAFB	Future	1,100	50.8275	48.8200	0.0000	0.0000	1,100	53,702.00		
			1,100					1,100.00	53,702.00	1 100.00	53 702.00
		Total	1,100					1,100.00	53,702.00	1 100.00	53 702.00
Future											
Feb 2014	DAUS	Future	20,140	10.4374	10.3932	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5721	10.5281	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 038 630.00	18 648 991 978.50
Option											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Nov 2013	DAUS	8.30 Put	7,500	0.0050	0.0054	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	2.0177	2.5903	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	596.2772	551.8314	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.10 Put	500	51.3772	68.0948	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.41 Call	500	83.1180	74.2201	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	23.9591	22.4733	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	8.3459	10.3061	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	90.1069	106.5332	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	127.8344	118.1905	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	60.4246	57.1454	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.5730	0.6390	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	409.0994	382.9935	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	1.5228	1.6305	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	559.4200	530.4319	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	3.0370	3.2328	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	560.5364	535.2624	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	362.2773	386.6203	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	257.0089	251.9877	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	312.3621	330.5250	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	388.9938	383.8066	0.0000	0.0000	0	0.00		
			<u>101,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028 032.00</u>	<u>175 245 343.28</u>
Total			132,148					0.00	0.00	5 066 662.00	18 824 237 321.78
Future											
Dec 2013	ZAAD	Future	9,114	9.7532	9.7729	9.7419	9.7419	2	19,483.80		
Mar 2014	ZAAD	Future	2,863	9.8325	9.8518	9.8530	9.8040	325	3,187,525.00		
Jun 2014	ZAAD	Future	250	9.9023	9.9214	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.9814	10.0020	0.0000	0.0000	0	0.00		
			<u>14,227</u>					<u>327.00</u>	<u>3,207,008.80</u>	<u>2 085 542.00</u>	<u>15 733 842 115.00</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.3380	0.0242	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	1.3708	0.6803	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	468.9309	488.5528	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	232.9324	248.4450	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	17.8629	21.1132	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	7.7339	9.0226	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			15,130					327.00	3,207,008.80	2 087 449.00	15 734 101 472.00
Future											
Mar 2014	ZACA	Future	50	9.9947	9.9602	0.0000	0.0000	0	0.00		

<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>
			50					0.00	0.00	26 950.00	203 563 614.60
		Total	50					0.00	0.00	26 950.00	203 563 614.60
Future											
Dec 2013	ZAEU	Future	75,316	13.7898	13.9120	13.9628	13.7500	3,930	54,847,391.50		
Mar 2014	ZAEU	Future	25,918	13.9910	14.1135	13.9446	13.9446	500	6,972,300.00		
Jun 2014	ZAEU	Future	600	14.1765	14.2999	0.0000	0.0000	0	0.00		
			101,834					4,430.00	61,819,691.50	4 040 240.00	46 812 621 563.80
Option											
Dec 2013	ZAEU	12.25 Put	22,875	2.1821	1.6298	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	2.5670	1.9071	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	4.3699	3.5629	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	5.4181	4.3798	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	6.7678	5.4184	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	7.5859	6.0426	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	9.5904	7.5568	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	12.2296	9.5250	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	707.7144	825.6915	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	17.9144	13.6915	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	64.7431	42.8530	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	135.5015	181.2891	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	97.7778	132.9666	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	56.3968	78.4326	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	32.8627	46.3561	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	14.5028	20.9915	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	7.7209	11.8318	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	41.6010	36.9384	0.0000	0.0000	0	0.00		
			157,350					0.00	0.00	1 914 938.00	272 692 681.33
		Total	259,184					4,430.00	61,819,691.50	5 955 178.00	47 085 314 245.13
Future											
Dec 2013	ZAFR	Future	587	11.2084	11.2898	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.3797	11.4611	0.0000	0.0000	0	0.00		
			687					0.00	0.00	379 329.00	3 285 478 937.50
		Total	687					0.00	0.00	379 329.00	3 285 478 937.50
Future											
Dec 2013	ZAGB	Future	30,224	16.5282	16.5422	16.6255	16.4975	4,795	79,335,386.30		
Mar 2014	ZAGB	Future	7,638	16.7542	16.7672	16.8234	16.4600	722	12,099,480.80		
Jun 2014	ZAGB	Future	300	16.9587	16.9729	16.9866	16.9866	100	1,698,660.00		
			38,162					5,617.00	93,133,527.10	3 094 750.00	40 355 397 311.20

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Option											
Mar 2014	ZAGB	12.85 Put	327	5.6227	6.1737	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	6.7501	7.2886	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	19.4730	19.2511	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	23.4238	22.8398	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	670.2121	674.1964	0.0000	0.0000	0	0.00		
			1,358					0.00	0.00	392 729.00	127 018 633.05
	Total		39,520					5,617.00	93,133,527.10	3 487 479.00	40 482 415 944.25
Future											
Dec 2013	ZAJY	Future	14,314	0.1040	0.1041	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1056	0.1057	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	643	10.3160	10.2732	10.3161	10.3038	15	15,465,450.00		
Mar 2014	ZAUM	Future	34	10.4648	10.4206	0.0000	0.0000	0	0.00		
			677					15.00	15,465,450.00	46 403.00	40 265 591 120.00
	Total		677					15.00	15,465,450.00	48 356.00	40 265 591 120.00
Future											
Dec 2013	ZAUS	Future	504,609	10.3160	10.2732	10.3490	10.2788	31,076	320,883,702.60		
Mar 2014	ZAUS	Future	78,907	10.4648	10.4206	10.4690	10.4366	1,824	19,105,418.40		
Jun 2014	ZAUS	Future	29,727	10.6004	10.5564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.9051	10.8631	0.0000	0.0000	0	0.00		
			619,643					32,900.00	339,989,121.00	46 908 897.00	400 733 605 091.10
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0072	0.0109	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.1305	0.1974	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.6825	0.9518	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1117.0915	1074.6903	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	1.0915	1.4903	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	2.8220	3.7093	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	4.5147	5.8314	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	5.6950	7.2947	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	6.8480	8.7142	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	7.1695	9.1086	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	11.2858	14.1157	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	14.1053	17.5160	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	533.5787	496.5735	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	17.5787	23.3735	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.90 Put	4,200	30.7589	39.5454	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	25,200	366.4502	336.0752	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,902	50.4502	62.8752	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	294.0364	267.7780	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	78.0364	94.5780	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	261.1336	237.0344	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	95.1336	113.8344	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	230.5574	208.6379	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	224.7259	203.2420	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	136.3582	159.4041	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	191.7489	173.8245	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	176.5514	161.3508	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	151.6130	138.7883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	136.7836	125.3993	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	92.3465	85.3546	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	80.8994	75.0377	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	70.8557	65.9754	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	62.0601	58.0289	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	47.6626	45.3106	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	35.5669	34.2434	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	29.4291	28.5837	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	20.9189	20.6596	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	18.7487	18.6195	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	9.8285	9.9236	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	69.6296	76.9971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	78.4564	86.5540	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	88.1335	97.0003	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	110.2206	120.7655	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	603.8943	575.2467	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	196.0789	215.2280	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	471.4586	448.0703	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	240.5328	262.0477	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	429.4638	407.9334	0.0000	0.0000	93,000	38,250,900.00		
Mar 2014	ZAUS	10.34 Call	2,000	409.6620	389.0419	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	290.0353	313.8391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	316.6185	341.5298	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	359.1882	342.2322	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	438.3099	468.4369	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	299.7114	285.8148	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	286.5102	273.3058	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	229.2751	219.1131	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	194.8510	186.7434	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	11.10 Call	400	175.4418	168.4033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	166.6070	160.0563	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	18.9103	20.5270	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	24.1704	26.1832	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	125.2287	136.1087	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	137.0398	148.6379	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	183.1487	197.3148	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	195.3918	210.8048	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	240.8051	260.9382	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	413.1163	400.0753	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	229.8648	223.7225	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	176.5451	172.0059	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	152.3661	148.6177	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	40,000	56.4927	60.6452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	203.2082	218.2187	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	235.1860	251.6245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	539.7330	528.0559	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	40,000	300.8078	295.5057	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	267.0963	283.2127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	688.2250	676.1283	0.0000	0.0000	0	0.00		
			<u>707,369</u>					<u>93,000.00</u>	<u>38,250,900.00</u>	<u>7 521 047.00</u>	<u>2 283 200 819.13</u>
	Total		1,327,012					125,900.00	378,240,021.00	54 429 944.00	403 016 805 910.23
	Grand Total		1,800,442					137,389.00	551 919 400.40	78,471,259	602,194,248,476.67