



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-September-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
Future											
Dec 2013	CADP	Future	2,274	2.3434	7.1975	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	332.4211	328.1983	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	327.7653	328.1815	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	138.7509	139.0617	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											
Sep 2013	CAEU	Future	30,000	2.5563	3.4301	0.0000	0.0000	0	0.00		
			30,000					0.00	0.00	30 000.00	1 320 000.00
		Total	30,000					0.00	0.00	30 000.00	1 320 000.00
Future											
Sep 2013	CAEW	Future	50	0.0002	0.0001	0.0000	0.0000	0	0.00		
			50					0.00	0.00	50.00	1 500 000.00
		Total	50					0.00	0.00	50.00	1 500 000.00

<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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Future											
Dec 2013	CAEX	Future	5,000	68.1919	70.5111	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>1 003 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	1 003 000.00
Future											
Sep 2013	CAEY	Future	12,000	2.6287	3.7550	0.0000	0.0000	0	0.00		
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12 000.00</u>	<u>463 320.00</u>
		Total	12,000					0.00	0.00	12 000.00	463 320.00
Future											
Oct 2013	CAEZ	Future	10,000	142.9986	0.0100	0.0000	0.0000	10,000	1.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>1.00</u>	<u>10 000.00</u>	<u>1.00</u>
		Total	10,000					10,000.00	1.00	10 000.00	1.00
Future											
Feb 2014	DAUS	Future	20,140	10.0442	10.0332	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.1746	10.1615	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											
Sep 2013	DAUS	9.28 Put	1,200	0.5462	0.7856	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	0.0000	0.0081	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.55 Put	500	14.9742	18.9773	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	165.3944	164.6864	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	10.44 Call	500	2.9890	3.8223	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	10,000	186.3735	0.0000	0.0000	0.0000	10,000	98,010,000.00		
Oct 2013	DAUS	9.47 Put	3,000	37.6225	41.8586	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	107.7635	110.1318	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	61.0346	66.8136	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	109.5621	112.0157	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.3543	0.3777	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	281.0269	280.8554	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	65.7220	71.7174	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	43.3766	45.2828	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	1.7222	1.9697	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	100.1357	108.1562	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	365.4166	366.8569	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	75.0866	77.9690	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	124.4146	133.7858	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	104.6518	108.1909	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	327.4942	330.8133	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	435.4216	437.1751	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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Aug 2014	DAUS	10.33 Put	19,547	668.1382	682.4019	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	278.6690	280.3059	0.0000	0.0000	0	0.00		
			<u>129,294</u>					<u>10,000.00</u>	<u>98,010,000.00</u>	<u>2 959 668.00</u>	<u>425 712 608.60</u>
	Total		159,584					10,000.00	98,010,000.00	4 989 798.00	18 990 918 587.10
Future											
Dec 2013	ZAAD	Future	8,134	9.2397	9.2209	0.0000	0.0000	25	228,500.00		
Mar 2014	ZAAD	Future	3,939	9.3111	9.2912	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.3783	9.3575	0.0000	0.0000	0	0.00		
			<u>12,123</u>					<u>25.00</u>	<u>228,500.00</u>	<u>2 062 658.00</u>	<u>15 515 132 221.30</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	12.0036	12.7749	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	29.9935	31.9320	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	187.2160	181.0747	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	93.5676	90.5028	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	12.4458	14.7648	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	8.3553	9.5045	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>2 070 501.00</u>
	Total		13,026					25.00	228,500.00	2 064 565.00	15 517 202 722.30
Future											
Mar 2014	ZACA	Future	50	9.7423	9.7110	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>26 642.00</u>	<u>200 549 344.60</u>
	Total		50					0.00	0.00	26 642.00	200 549 344.60
Future											
Dec 2013	ZAEU	Future	82,485	13.2645	13.2568	13.3385	13.2900	480	6,388,189.60		
Mar 2014	ZAEU	Future	22,817	13.4535	13.4427	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	500	13.6330	13.6197	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	1,000	14.0476	14.0313	0.0000	0.0000	0	0.00		
			<u>106,802</u>					<u>480.00</u>	<u>6,388,189.60</u>	<u>3 944 629.00</u>	<u>45 502 184 760.30</u>
Option											
Dec 2013	ZAEU	12.50 Put	200	81.0101	87.3501	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	102.5676	110.3634	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	145.2873	154.8871	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	179.3901	0.0000	0.0000	0.0000	30,000	400,209,000.00		
Dec 2013	ZAEU	13.10 Call	200	449.4216	455.1286	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.20 Put	0	335.1849	349.4650	0.0000	0.0000	7,500	100,042,500.00		
Dec 2013	ZAEU	14.00 Call	200	161.6493	168.4685	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	42.3115	45.0313	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	204.0133	211.3292	0.0000	0.0000	0	0.00		

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			24,600					37,500.00	500,251,500.00	1 743 663.00	400 209 000.00
	Total		131,402					37,980.00	506,639,689.60	5 688 292.00	45 902 393 760.30
Future											
	Dec 2013 ZAFR	Future	562	10.7137	10.7312	0.0000	0.0000	0	0.00		
	Mar 2014 ZAFR	Future	75	10.8736	10.8881	0.0000	0.0000	0	0.00		
			637					0.00	0.00	379 129.00	3 283 249 712.50
	Total		637					0.00	0.00	379 129.00	3 283 249 712.50
Future											
	Dec 2013 ZAGB	Future	26,256	15.7874	15.8078	15.8300	15.7855	701	11,100,230.00		
	Mar 2014 ZAGB	Future	4,386	15.9968	16.0139	0.0000	0.0000	0	0.00		
	Jun 2014 ZAGB	Future	200	16.1957	16.2095	0.0000	0.0000	0	0.00		
			30,842					701.00	11,100,230.00	3 027 635.00	39 265 712 806.80
Option											
	Mar 2014 ZAGB	12.85 Put	327	26.2764	26.4449	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	13.00 Put	327	30.0805	30.2622	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.25 Put	327	92.9915	93.1622	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.50 Put	327	123.3807	123.5256	0.0000	0.0000	0	0.00		
			1,308					0.00	0.00	392 679.00	4 741 827.00
	Total		32,150					701.00	11,100,230.00	3 420 314.00	39 270 454 633.80
Future											
	Dec 2013 ZAJY	Future	14,300	0.1001	0.1005	0.0000	0.0000	0	0.00		
	Mar 2014 ZAJY	Future	50	0.1015	0.1019	0.0000	0.0000	0	0.00		
			14,350					0.00	0.00	480 300.00	4 922 035 629.60
	Total		14,350					0.00	0.00	480 300.00	4 922 035 629.60
Future											
	Dec 2013 ZAUM	Future	785	9.9323	9.9236	9.9534	9.9534	3	2,986,020.00		
	Mar 2014 ZAUM	Future	25	10.0707	10.0592	0.0000	0.0000	0	0.00		
			810					3.00	2,986,020.00	45 019.00	38 879 839 440.00
	Total		810					3.00	2,986,020.00	46 972.00	38 879 839 440.00
Future											
	Dec 2013 ZAUS	Future	687,971	9.9323	9.9236	9.9828	9.9350	19,578	194,983,088.50		
	Mar 2014 ZAUS	Future	67,515	10.0707	10.0592	10.1062	10.1062	25	252,655.00		
	Jun 2014 ZAUS	Future	19,853	10.2013	10.1879	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	Future	12,700	10.3498	10.3346	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUS	Future	6,415	10.5028	10.4872	0.0000	0.0000	0	0.00		
			794,454					19,603.00	195,235,743.50	45 552 850.00	387 120 844 742.80

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Option										
Dec 2013	ZAUS	8.00 Put	100	1.3553	1.5506	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	8.75 Put	750	10.0032	10.9018	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.20 Call	100	772.6117	768.0825	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.40 Put	5,000	73.6526	79.6283	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.55 Put	100	115.5391	125.3326	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.59 Put	20,000	129.6306	0.0000	0.0000	0.0000	40,000		399,200,000.00
Dec 2013	ZAUS	9.60 Put	10,000	133.3083	143.5573	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.70 Put	400	173.5334	184.5426	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.75 Put	5,000	195.9731	207.2886	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.80 Call	500	352.2410	355.1131	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.80 Put	21,500	219.9410	231.5131	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	9.85 Put	0	245.4052	257.1837	0.0000	0.0000	10,000		99,800,000.00
Dec 2013	ZAUS	9.96 Call	3,000	279.0797	0.0000	0.0000	0.0000	3,000		29,883,000.00
Dec 2013	ZAUS	10.00 Call	200	264.0809	268.9704	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.00 Put	500	331.7809	345.3704	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.10 Call	250	230.1315	235.0819	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.10 Put	300	397.8315	411.4819	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.14 Call	100	217.8732	222.8078	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.15 Call	6,000	214.9204	219.8475	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.15 Put	100	432.6204	446.2475	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.20 Call	500	200.7873	205.6623	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.21 Call	21,000	198.0853	202.9464	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.25 Put	5,300	505.3670	518.8652	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.27 Call	750	182.6866	187.4491	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.30 Call	10,200	175.4909	180.1916	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.36 Call	3,000	162.0347	166.5980	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.40 Call	20,100	153.7161	158.1763	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.48 Call	3,000	138.6321	143.0861	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.51 Call	3,000	133.5046	137.8720	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.55 Call	6	127.0201	131.2684	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.56 Call	18,000	125.4590	129.6783	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.60 Call	5,000	119.4483	123.5438	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.70 Call	550	105.9104	109.6961	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.80 Call	100	94.2507	97.7277	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	10.92 Call	250	82.3498	85.4090	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	11.00 Call	100	75.3074	78.1090	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	11.20 Call	20,100	60.6013	63.0613	0.0000	0.0000	0		0.00
Dec 2013	ZAUS	11.50 Call	26,200	44.9243	46.9289	0.0000	0.0000	0		0.00
Mar 2014	ZAUS	9.25 Put	200	106.4969	112.3328	0.0000	0.0000	0		0.00
Mar 2014	ZAUS	9.70 Put	6	248.6996	259.1617	0.0000	0.0000	0		0.00
Mar 2014	ZAUS	9.75 Put	250	271.9193	282.8361	0.0000	0.0000	0		0.00

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Mar 2014	ZAUS	9.80 Put	7,500	296.2271	307.5797	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	348.0108	360.1881	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	561.8148	575.8668	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	630.9899	645.3256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	666.6778	681.1323	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	323.7556	326.8148	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	310.7945	313.9452	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	816.1315	830.9163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	284.5740	287.8695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	275.7712	279.1032	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	236.6626	240.0846	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	212.0222	215.4436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	197.2476	200.6386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	190.2543	193.6216	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	60.6210	63.2006	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	74.6796	77.8637	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	318.0995	328.4918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	342.5562	353.2754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	432.3185	444.0588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	525.5701	538.1418	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	390.5022	391.5004	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	250.4273	251.9028	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	205.8751	207.3381	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	184.7915	186.2132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	420.1182	432.8416	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	502.5313	503.5471	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	498.0651	510.6784	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	640.4701	640.0844	0.0000	0.0000	0	0.00		
			<u>364,317</u>					<u>53,000.00</u>	<u>528,883,000.00</u>	<u>6 804 394.00</u>	<u>781 357 000.00</u>
	Total		1,158,771					72,603.00	724,118,743.50	52 357 244.00	387 902 201 742.80
	Grand Total		1,578,400					131,312.00	1 343 083 184.10	75,894,139	581,478,835,121.50