



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	(56.3699)	(7.3286)	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	394.3059	343.0594	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	371.4339	316.1866	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	260.2508	197.2950	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	0	0.0000	0.0115	0.0000	0.0000	30,000	0.00		
			0					30,000.00	0.00	60 000.00	1 320 000.00
		Total	0					30,000.00	0.00	60 000.00	1 320 000.00
Future											
Sep 2013	CAEW	Future	0	0.0000	0.0000	0.0000	0.0000	50	0.00		
			0					50.00	0.00	100.00	1 500 000.00
		Total	0					50.00	0.00	100.00	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											
Oct 2013	CAEZ	Future	10,000	57.1722	50.0195	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10 000.00	1.00
Future											
Sep 2013	CAFA	Future	0	0.0000	761.9953	0.0000	0.0000	20	0.00		
			<u>0</u>					<u>20.00</u>	<u>0.00</u>	<u>40.00</u>	<u>540 000.00</u>
		Total	0					20.00	0.00	40.00	540 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.1666	10.0639	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.3001	10.1970	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	8.30 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.55 Put	500	0.0184	1.2929	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	10.44 Call	500	0.0069	0.1283	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	10,000	229.1304	171.1039	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	9.9074	21.8919	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	115.2247	90.2216	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	20.4939	40.7904	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	116.8711	92.6897	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0569	0.1454	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	7,500	270.7378	213.0295	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	24.3131	45.5226	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	38.1410	33.5020	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.7814	1.1847	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	53.5873	79.3808	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	424.4330	358.1983	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	72.2872	64.6921	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	75.9838	103.7147	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	103.9608	93.5124	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	5.1436	6.9956	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	356.8246	313.1336	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	10.1591	11.8257	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	477.2256	422.7064	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	15.8229	16.9671	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	490.9143	439.0941	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	578.3996	636.5322	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	278.6397	263.4502	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>
			144,594					0.00	0.00	3 006 168.00	425 712 608.60
	Total		174,884					0.00	0.00	5 036 298.00	18 990 918 587.10
Future											
	Dec 2013	ZAAD	Future	8,252	9.3664	9.3551	9.2674	9.2674	80	741,392.00	
	Mar 2014	ZAAD	Future	3,939	9.4402	9.4294	0.0000	0.0000	0	0.00	
	Jun 2014	ZAAD	Future	50	9.5122	9.5008	0.0000	0.0000	0	0.00	
				12,241					80.00	741,392.00	2 063 065.00
											15 518 912 123.30
Option											
	Dec 2013	ZAAD	8.30 Put	201	8.4779	8.8385	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	8.60 Put	100	18.9736	20.1219	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.30 Call	201	239.7809	236.1407	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.60 Call	100	120.1646	118.8973	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.30 Call	201	14.4165	14.7602	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.60 Call	100	8.9280	9.2121	0.0000	0.0000	0	0.00	
				903					0.00	0.00	1 907.00
	Total		13,144					80.00	741,392.00	2 064 972.00	15 520 982 624.30
Future											
	Mar 2014	ZACA	Future	75	9.8604	9.7601	9.7500	9.7500	25	243,750.00	
				75					25.00	243,750.00	26 667.00
	Total		75					25.00	243,750.00	26 667.00	200 793 094.60
Future											
	Dec 2013	ZAEU	Future	83,033	13.5827	13.4292	13.4696	13.4201	693	9,328,593.20	
	Mar 2014	ZAEU	Future	22,876	13.7738	13.6202	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	Future	500	13.9581	13.8040	0.0000	0.0000	0	0.00	
				106,409					693.00	9,328,593.20	3 953 422.00
											45 619 644 112.90
Option											
	Dec 2013	ZAEU	12.25 Put	22,875	12.3197	20.9571	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.50 Put	200	28.0591	44.0913	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.60 Put	200	37.8024	57.7411	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.70 Put	25,925	50.0840	74.4973	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.75 Put	800	57.3024	84.1612	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.85 Put	15,000	74.1434	107.8508	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Call	200	620.9113	520.5493	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Put	6,100	138.2113	191.3493	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.00 Call	200	208.9788	173.6436	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.15 Call	15,250	173.8890	145.1471	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	14.65 Call	12,200	96.8801	82.7886	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	15.35 Call	7,500	43.5501	37.7013	0.0000	0.0000	0	0.00	

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Mar 2014	ZAEU	12.65 Put	500	114.8833	145.1590	0.0000	0.0000	0	0.00		
			<u>106,950</u>					<u>0.00</u>	<u>0.00</u>	<u>1 851 938.00</u>	<u>688 827 250.00</u>
		Total	213,359					693.00	9,328,593.20	5 805 360.00	46 308 471 362.90
Future											
Dec 2013	ZAFR	Future	562	11.0435	10.9315	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2068	11.0951	0.0000	0.0000	0	0.00		
			<u>662</u>					<u>0.00</u>	<u>0.00</u>	<u>379 154.00</u>	<u>3 283 526 287.50</u>
		Total	662					0.00	0.00	379 154.00	3 283 526 287.50
Future											
Dec 2013	ZAGB	Future	27,150	16.1455	15.9443	16.1216	16.0288	1,000	16,051,480.00		
Mar 2014	ZAGB	Future	4,586	16.3589	16.1571	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.5645	16.3612	0.0000	0.0000	0	0.00		
			<u>31,936</u>					<u>1,000.00</u>	<u>16,051,480.00</u>	<u>3 032 842.00</u>	<u>39 348 090 810.00</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	18.9365	22.9352	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	21.2315	25.9264	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	61.1290	75.1874	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	76.1053	93.6386	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>4 741 827.00</u>
		Total	33,244					1,000.00	16,051,480.00	3 425 521.00	39 352 832 637.00
Future											
Dec 2013	ZAJY	Future	14,300	0.1019	0.1008	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1034	0.1023	0.0000	0.0000	0	0.00		
			<u>14,350</u>					<u>0.00</u>	<u>0.00</u>	<u>480 350.00</u>	<u>4 922 534 504.60</u>
		Total	14,350					0.00	0.00	480 350.00	4 922 534 504.60
Future											
Dec 2013	ZAUM	Future	684	10.0537	9.9512	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	Future	25	10.1934	10.0907	0.0000	0.0000	0	0.00		
			<u>709</u>					<u>0.00</u>	<u>0.00</u>	<u>45 120.00</u>	<u>38 978 394 690.00</u>
		Total	709					0.00	0.00	47 073.00	38 978 394 690.00
Future											
Dec 2013	ZAUS	Future	527,778	10.0537	9.9512	10.0600	9.9516	15,583	155,269,390.30		
Mar 2014	ZAUS	Future	67,960	10.1934	10.0907	10.1950	10.1950	50	509,750.00		
Jun 2014	ZAUS	Future	19,963	10.3277	10.2244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,415	10.6236	10.5243	0.0000	0.0000	0	0.00		
			<u>622,116</u>					<u>15,633.00</u>	<u>155,779,140.30</u>	<u>45 867 194.00</u>	<u>390 202 028 976.80</u>

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Option											
Dec 2013	ZAUS	8.00 Put	100	0.6647	0.9255	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	5.3514	7.8864	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	875.5312	783.5092	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	21.8312	32.3092	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	43.2925	59.4529	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	59.1737	81.5016	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	68.7060	95.9246	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	78.9580	108.5921	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	10,000	81.6715	111.9172	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	112.2422	148.7197	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	439.9535	376.4566	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	129.9165	169.5519	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	402.9086	343.2011	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	149.2086	192.0011	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	315.4741	266.0245	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	296.1405	250.6849	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	701	242.4405	299.4849	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	253.6407	216.2063	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	299.9407	365.0063	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	235.3469	200.8797	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	331.6469	399.6797	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	218.3882	186.7208	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	215.1495	184.0229	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	398.9815	472.4478	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	196.7330	168.7055	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	188.1519	161.5834	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	172.1595	148.3335	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	162.3111	140.1898	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	144.4099	125.5612	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	138.2666	120.6489	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	130.5264	114.4597	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	128.7214	112.9743	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	121.7986	107.2690	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	106.3378	94.5147	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	93.1836	83.6427	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	79.9428	72.6623	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	72.4141	66.1991	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	56.7144	52.8210	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	40.2906	38.8195	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	187.8226	221.3588	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	207.7471	243.5719	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	9.80 Put	7,500	228.8273	266.9310	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	274.3640	316.9968	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	467.5972	526.4620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	393.0322	351.1165	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	532.5293	595.1759	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	566.2554	630.7008	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	344.1780	307.6554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	708.7576	779.7554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	299.5767	268.1900	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	289.5115	259.3590	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	245.1965	220.3487	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	217.4952	195.9745	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	201.2453	181.6960	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	193.7163	174.8888	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	49.8140	55.8326	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	61.4506	68.6855	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	260.2511	294.9835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	278.8976	318.3880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	355.9412	404.7414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	376.2860	426.5300	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	440.6177	495.0613	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	406.4262	377.3357	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	252.1488	236.5320	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	203.6328	192.5049	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	180.8594	171.8241	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	357.4276	396.0125	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	522.3155	490.4223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	432.6752	472.9070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	660.1210	627.1312	0.0000	0.0000	0	0.00		
			<u>508,668</u>					<u>0.00</u>	<u>0.00</u>	<u>6 993 095.00</u>	<u>781 357 000.00</u>
	Total		1,130,784					15,633.00	155,779,140.30	52 860 289.00	390 983 385 976.80
	Grand Total		1,601,781					47,501.00	182 144 355.50	76,616,087	584,864,182,003.30