



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	(103.7131)	(123.4820)	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	446.7721	466.0167	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	441.7852	470.4381	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	351.5779	356.7758	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	10.2741	10.3104	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4114	10.4487	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 030 130.00	18 565 205 978.50
Option											
Oct 2013	DAUS	9.47 Put	3,000	8.0400	6.9004	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	159.4308	179.8270	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	15.1321	12.8214	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	159.0227	177.5256	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0582	0.0593	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	9.80 Call	7,500	346.1637	374.5058	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	18.3452	15.6561	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	50.0507	57.0838	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.8356	0.8131	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	45.9557	41.5805	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	505.8844	535.7494	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	90.9560	100.5793	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	66.1702	60.5639	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	125.1801	135.1308	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	4.7778	4.4354	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	416.3283	436.9532	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	9.0057	8.5242	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	544.4660	566.3923	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	13.6809	13.0630	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	555.0220	575.7733	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	527.2187	510.1364	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	308.5608	318.4649	0.0000	0.0000	0	0.00		
			<u>126,094</u>					<u>0.00</u>	<u>0.00</u>	<u>3 016 168.00</u>	<u>425 712 608.60</u>
	Total		156,384					0.00	0.00	5 046 298.00	18 990 918 587.10
Future											
Dec 2013	ZAAD	Future	8,108	9.4522	9.4462	9.4720	9.4458	2,104	19,889,418.00		
Mar 2014	ZAAD	Future	3,789	9.5311	9.5245	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	50	9.6064	9.6006	0.0000	0.0000	0	0.00		
			<u>11,947</u>					<u>2,104.00</u>	<u>19,889,418.00</u>	<u>2 067 265.00</u>	<u>15 558 647 914.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	6.1208	6.8001	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	13.7672	14.9166	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	283.7902	283.8300	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	142.9335	144.4066	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	18.8027	19.3767	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	9.3176	9.6935	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		12,850					2,104.00	19,889,418.00	2 069 172.00	15 560 718 415.40
Future											
Mar 2014	ZACA	Future	154	9.9740	9.9962	10.0475	10.0475	104	1,044,940.00		
			<u>154</u>					<u>104.00</u>	<u>1,044,940.00</u>	<u>26 796.00</u>	<u>202 085 534.60</u>
	Total		154					104.00	1,044,940.00	26 796.00	202 085 534.60

<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>
Dec 2013	ZAEU	Future	75,672	13.7520	13.8053	13.8214	13.7517	3,005	41,365,762.60		
Mar 2014	ZAEU	Future	23,412	13.9534	14.0060	13.9514	13.9514	36	502,250.40		
Jun 2014	ZAEU	Future	500	14.1455	14.1990	0.0000	0.0000	0	0.00		
			<u>99,584</u>					<u>3,041.00</u>	<u>41,868,013.00</u>	<u>3 969 958.00</u>	<u>45 846 307 273.80</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	11.0060	9.3533	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	11.7672	10.0626	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	19.0641	15.6171	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	26.3709	20.6999	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	35.7793	27.1779	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	41.3878	31.0299	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	54.6510	40.1626	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	70.9557	51.4912	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	755.0496	778.7292	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	103.0496	73.4292	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	201.1040	157.6096	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	278.5309	269.2739	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	234.3764	223.7212	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	175.9219	164.4529	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	133.4651	122.1800	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	87.6582	78.1618	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	63.8475	55.7034	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	95.4426	76.3338	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>688 827 250.00</u>
	Total		256,934					3,041.00	41,868,013.00	5 884 896.00	46 535 134 523.80
Future											
Dec 2013	ZAFR	Future	562	11.2372	11.2739	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4093	11.4452	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	26,426	16.4241	16.4221	16.4908	16.3712	1,264	20,777,185.00		
Mar 2014	ZAGB	Future	4,594	16.6492	16.6458	16.7584	16.6111	1,548	25,812,156.10		
Jun 2014	ZAGB	Future	200	16.8632	16.8606	0.0000	0.0000	0	0.00		
			<u>31,220</u>					<u>2,812.00</u>	<u>46,589,341.10</u>	<u>3 037 341.00</u>	<u>39 422 179 919.20</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	16.8668	17.2713	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	18.8190	19.2554	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	52.0699	53.2902	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	64.4538	65.9704	0.0000	0.0000	0	0.00		
			1,308					0.00	0.00	392 679.00	4 741 827.00
		Total	32,528					2,812.00	46,589,341.10	3 430 020.00	39 426 921 746.20
Future											
Dec 2013	ZAJY	Future	14,280	0.1037	0.1038	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1052	0.1054	0.0000	0.0000	0	0.00		
			14,330					0.00	0.00	480 375.00	4 922 794 504.60
		Total	14,330					0.00	0.00	480 375.00	4 922 794 504.60
Future											
Dec 2013	ZANZ	Future	0	8.4296	8.3976	0.0000	0.0000	3,500	29,510,950.00		
			0					3,500.00	29,510,950.00	142 600.00	1 088 887 390.00
		Total	0					3,500.00	29,510,950.00	162 600.00	1 088 887 390.00
Future											
Dec 2013	ZAUM	Future	797	10.1556	10.1922	10.2575	10.1508	148	150,809,900.00		
Mar 2014	ZAUM	Future	25	10.3014	10.3378	0.0000	0.0000	0	0.00		
			822					148.00	150,809,900.00	45 285.00	39 146 637 430.00
		Total	822					148.00	150,809,900.00	47 238.00	39 146 637 430.00
Future											
Dec 2013	ZAUS	Future	578,088	10.1556	10.1922	10.2681	10.1411	70,200	717,852,759.70		
Mar 2014	ZAUS	Future	68,111	10.3014	10.3378	10.3950	10.3261	126	1,308,076.10		
Jun 2014	ZAUS	Future	19,963	10.4399	10.4775	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,415	10.7551	10.7942	0.0000	0.0000	0	0.00		
			672,577					70,326.00	719,160,835.80	46 016 495.00	391 725 027 670.80
Option											
Dec 2013	ZAUS	8.00 Put	100	0.7059	0.7018	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	5.4157	5.1097	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	13.9934	13.0883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	974.7587	1009.2677	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	19.1587	17.0677	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	37.5600	34.1078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	51.1431	46.8170	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	59.2791	54.4620	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	66.4981	61.2627	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	68.4067	63.0627	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	92.0881	83.4143	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	519.5118	546.8013	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	107.0154	97.5473	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.80 Call	500	479.0296	505.3672	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	123.4296	113.1672	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	160.8114	148.9467	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	381.7774	405.5515	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	359.9066	383.0421	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	701	204.3066	190.8421	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	309.4320	330.9883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	253.8320	238.7883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	286.3907	307.1719	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	280.7907	264.9719	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	266.3943	284.7821	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	262.5605	280.7764	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	342.1562	323.0944	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	240.6667	257.8749	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	230.4076	247.1288	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	211.1924	226.9778	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	199.2967	214.4864	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	177.5439	191.6027	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	170.0411	183.6990	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	160.5592	173.6990	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	158.2765	171.2904	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	149.4950	162.0162	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	14,700	139.2517	151.1852	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	130.1001	141.1488	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	113.8149	123.7642	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	97.3462	106.1365	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	87.9506	96.0559	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	73.1580	80.1462	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	68.8223	75.5875	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	48.5962	53.6041	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	166.3277	158.0174	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	181.3330	172.6004	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	197.2516	188.0891	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	238.4823	225.0885	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	416.3116	399.1952	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	447.0699	465.8768	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	476.5096	457.8828	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	508.2299	489.0579	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	392.1938	408.8922	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	643.2373	622.0505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	341.7049	356.8253	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	330.2595	345.0125	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.85 Call	200	279.4379	292.3642	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	247.6703	259.4179	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	228.9696	240.0033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	220.2904	230.9889	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	45.3100	43.1174	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	55.9945	53.4065	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	232.8410	222.3014	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	250.0658	239.1597	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	315.7215	302.3959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	334.7160	319.1983	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	395.0794	378.3504	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	452.8014	468.0307	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	281.4450	291.9138	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	227.0621	235.7484	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	201.4389	209.2590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	320.9919	310.8342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	575.8383	593.4872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	390.9875	380.9158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	722.2249	741.4731	0.0000	0.0000	0	0.00		
			<u>567,468</u>					<i>0.00</i>	<i>0.00</i>	<i>7 066 595.00</i>	<i>1 076 821 120.00</i>
	Total		1,240,045					70,326.00	719,160,835.80	53 083 090.00	392 801 848 790.80
	Grand Total		1,725,279					82,035.00	1 008 873 397.90	76,954,442	586,956,477,439.50