



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	(86.2766)	(56.3699)	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	429.4314	394.3059	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	409.4293	371.4339	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	288.2017	260.2508	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											
Oct 2013	CAEZ	Future	0	64.4566	57.1722	0.0000	0.0000	10,000	1.00		
			0					10,000.00	1.00	20 000.00	2.00
		Total	0					10,000.00	1.00	20 000.00	2.00
Future											
Feb 2014	DAUS	Future	20,140	10.2330	10.1666	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.3699	10.3001	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 030 130.00	18 565 205 978.50
Option											

<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>
Oct 2013	DAUS	9.80 Call	0	272.7910	229.1304	0.0000	0.0000	10,000	98,010,000.00		
Oct 2013	DAUS	9.47 Put	3,000	5.9344	9.9074	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	140.0961	115.2247	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	13.4900	20.4939	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	140.6780	116.8711	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0295	0.0569	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.80 Call	7,500	313.2612	270.7378	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	16.6127	24.3131	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	45.8268	38.1410	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.5392	0.7814	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	42.1895	53.5873	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	471.1761	424.4330	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	83.1392	72.2872	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	62.9363	75.9838	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	116.9669	103.9608	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	4.1255	5.1436	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	390.3634	356.8246	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	8.4853	10.1591	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	515.7779	477.2256	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	13.5440	15.8229	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	528.1832	490.9143	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	544.8835	578.3996	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	297.2281	278.6397	0.0000	0.0000	0	0.00		
			<u>126,094</u>					<u>10,000.00</u>	<u>98,010,000.00</u>	<u>3 016 168.00</u>	<u>425 712 608.60</u>
	Total		156,384					10,000.00	98,010,000.00	5 046 298.00	18 990 918 587.10
Future											
Dec 2013	ZAAD	Future	8,678	9.4263	9.3664	9.4465	9.4251	576	5,430,563.10		
Mar 2014	ZAAD	Future	3,789	9.5022	9.4402	9.4640	9.4640	150	1,419,600.00		
Jun 2014	ZAAD	Future	50	9.5777	9.5122	0.0000	0.0000	0	0.00		
			<u>12,517</u>					<u>726.00</u>	<u>6,850,163.10</u>	<u>2 063 791.00</u>	<u>15 525 762 286.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	6.4270	8.4779	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	14.5581	18.9736	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	273.5559	239.7809	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	140.7291	120.1646	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	17.9503	14.4165	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	10.9631	8.9280	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		13,420					726.00	6,850,163.10	2 065 698.00	15 527 832 787.40

Future

<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>
Mar 2014	ZACA	Future	50	9.8901	9.8604	9.9000	9.9000	25	247,500.00		
			50					25.00	247,500.00	26 692.00	201 040 594.60
		Total	50					25.00	247,500.00	26 692.00	201 040 594.60
Future											
Dec 2013	ZAEU	Future	76,210	13.6469	13.5827	13.6754	13.6154	10,529	143,469,972.60		
Mar 2014	ZAEU	Future	22,876	13.8415	13.7738	13.8370	13.8370	250	3,459,250.00		
Jun 2014	ZAEU	Future	500	14.0312	13.9581	0.0000	0.0000	0	0.00		
			99,586					10,779.00	146,929,222.60	3 964 201.00	45 766 573 335.50
Option											
Dec 2013	ZAEU	12.25 Put	22,875	9.7475	12.3197	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	11.6732	0.0000	0.0000	0.0000	10,800	146,438,280.00		
Dec 2013	ZAEU	12.50 Put	200	22.8896	28.0591	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	31.1901	37.8024	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	41.7751	50.0840	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	48.0481	57.3024	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	62.8046	74.1434	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	81.9961	0.0000	0.0000	0.0000	25,200	342,258,840.00		
Dec 2013	ZAEU	13.10 Call	200	667.1912	620.9113	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	120.2912	138.2113	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	228.5562	0.0000	0.0000	0.0000	3,600	48,879,360.00		
Dec 2013	ZAEU	14.00 Call	200	229.6149	208.9788	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	191.3811	173.8890	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	142.0780	0.0000	0.0000	0.0000	12,600	171,245,340.00		
Dec 2013	ZAEU	14.65 Call	12,200	106.8418	96.8801	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	68.3131	0.0000	0.0000	0.0000	10,800	146,955,600.00		
Dec 2013	ZAEU	15.35 Call	7,500	48.0001	43.5501	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	103.3138	114.8833	0.0000	0.0000	0	0.00		
			157,350					63,000.00	855,777,420.00	1 914 938.00	688 827 250.00
		Total	256,936					73,779.00	1,002,706,642.60	5 879 139.00	46 455 400 585.50
Future											
Dec 2013	ZAFR	Future	562	11.1125	11.0435	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.2784	11.2068	0.0000	0.0000	0	0.00		
			662					0.00	0.00	379 154.00	3 283 526 287.50
		Total	662					0.00	0.00	379 154.00	3 283 526 287.50
Future											
Dec 2013	ZAGB	Future	26,959	16.1863	16.1455	16.2589	16.1594	970	15,733,845.30		
Mar 2014	ZAGB	Future	4,586	16.4032	16.3589	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.6139	16.5645	0.0000	0.0000	0	0.00		

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			31,745					970.00	15,733,845.30	3 033 812.00	39 363 824 655.30
Option											
	Mar 2014	ZAGB	12.85 Put	327	17.6041	18.9365	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	13.00 Put	327	19.7418	21.2315	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.25 Put	327	57.0614	61.1290	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.50 Put	327	71.1125	76.1053	0.0000	0.0000	0	0.00	
			1,308					0.00	0.00	392 679.00	4 741 827.00
	Total		33,053					970.00	15,733,845.30	3 426 491.00	39 368 566 482.30
Future											
	Dec 2013	ZAJY	Future	14,300	0.1023	0.1019	0.0000	0.0000	0	0.00	
	Mar 2014	ZAJY	Future	50	0.1039	0.1034	0.0000	0.0000	0	0.00	
			14,350					0.00	0.00	480 350.00	4 922 534 504.60
	Total		14,350					0.00	0.00	480 350.00	4 922 534 504.60
Future											
	Dec 2013	ZAUM	Future	684	10.1181	10.0537	0.0000	0.0000	0	0.00	
	Mar 2014	ZAUM	Future	25	10.2603	10.1934	0.0000	0.0000	0	0.00	
			709					0.00	0.00	45 120.00	38 978 394 690.00
	Total		709					0.00	0.00	47 073.00	38 978 394 690.00
Future											
	Dec 2013	ZAUS	Future	525,735	10.1181	10.0537	10.1350	10.0571	23,046	232,677,985.50	
	Mar 2014	ZAUS	Future	67,960	10.2603	10.1934	10.2700	10.2200	500	5,119,475.00	
	Jun 2014	ZAUS	Future	19,963	10.3983	10.3277	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	Future	6,415	10.7141	10.6236	0.0000	0.0000	0	0.00	
			620,073					23,546.00	237,797,460.50	45 890 740.00	390 439 826 437.30
Option											
	Dec 2013	ZAUS	8.00 Put	100	0.4817	0.6647	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	8.75 Put	750	3.9950	5.3514	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.10 Put	12,600	11.4924	0.0000	0.0000	0.0000	12,600	126,267,120.00	
	Dec 2013	ZAUS	9.20 Call	100	935.0517	875.5312	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.20 Put	30,750	16.9517	21.8312	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.40 Put	5,000	34.6216	43.2925	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.50 Put	34,850	47.9914	59.1737	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.55 Put	100	56.1070	68.7060	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.59 Put	20,000	64.9927	78.9580	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.60 Put	24,700	67.3560	81.6715	0.0000	0.0000	29,400	295,464,120.00	
	Dec 2013	ZAUS	9.70 Put	400	94.2629	112.2422	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.74 Call	2,100	484.8430	439.9535	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	9.75 Put	5,000	110.0189	129.9165	0.0000	0.0000	0	0.00	

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Dec 2013	ZAUS	9.80 Call	500	445.4548	402.9086	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	127.3548	149.2086	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	166.8253	0.0000	0.0000	0.0000	4,200	42,190,260.00		
Dec 2013	ZAUS	9.96 Call	3,000	351.6770	315.4741	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	330.7733	296.1405	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	701	212.6733	242.4405	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	284.4433	253.6407	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	266.3433	299.9407	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	264.3226	235.3469	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	296.2226	331.6469	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	245.6111	218.3882	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	242.0312	215.1495	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	360.1310	398.9815	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	221.6359	196.7330	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	212.1094	188.1519	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	194.3151	172.1595	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	183.3310	162.3111	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	163.3129	144.4099	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	156.4275	138.2666	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	147.7407	130.5264	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	145.7088	128.7214	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	137.9089	121.7986	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	14,700	128.8333	0.0000	0.0000	0.0000	14,700	147,804,090.00		
Dec 2013	ZAUS	10.70 Call	550	120.4528	106.3378	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	105.5622	93.1836	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	90.5384	79.9428	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	81.9809	72.4141	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	68.1498	0.0000	0.0000	0.0000	12,600	126,853,020.00		
Dec 2013	ZAUS	11.20 Call	20,100	64.1389	56.7144	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	45.4449	40.2906	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	168.3692	187.8226	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	186.9514	207.7471	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	206.6829	228.8273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	249.5240	274.3640	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	433.7503	467.5972	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	424.8971	393.0322	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	496.3371	532.5293	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	528.9399	566.2554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	372.6736	344.1780	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	667.2957	708.7576	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	324.8220	299.5767	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	313.9999	289.5115	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.85 Call	200	266.2314	245.1965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	236.2793	217.4952	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	218.6771	201.2453	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	210.5135	193.7163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	44.2665	49.8140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	54.7635	61.4506	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	238.9412	260.2511	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	256.5362	278.8976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	329.8197	355.9412	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	349.2755	376.2860	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	410.9850	440.6177	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	434.7050	406.4262	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	270.2754	252.1488	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	218.3121	203.6328	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	193.8692	180.8594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	332.3734	357.4276	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	555.2442	522.3155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	402.8890	432.6752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	702.2447	660.1210	0.0000	0.0000	0	0.00		
			<u>567,468</u>					<u>73,500.00</u>	<u>738,578,610.00</u>	<u>7 066 595.00</u>	<u>1 076 821 120.00</u>
	Total		<u>1,187,541</u>					<u>97,046.00</u>	<u>976,376,070.50</u>	<u>52 957 335.00</u>	<u>391 516 647 557.30</u>
Grand Total			<u>1,673,675</u>					<u>192,546.00</u>	<u>2 099 924 222.50</u>	<u>76,808,633</u>	<u>585,271,740,195.80</u>