



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	(123.4820)	(86.2766)	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	466.0167	429.4314	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	470.4381	409.4293	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	356.7758	288.2017	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	10.3104	10.2330	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4487	10.3699	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	6.9004	5.9344	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	179.8270	140.0961	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	12.8214	13.4900	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	177.5256	140.6780	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.0593	0.0295	0.0000	0.0000	0	0.00		

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Oct 2013	DAUS	9.80 Call	7,500	374.5058	313.2612	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	15.6561	16.6127	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	57.0838	45.8268	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	0.8131	0.5392	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	41.5805	42.1895	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	535.7494	471.1761	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	100.5793	83.1392	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	60.5639	62.9363	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	135.1308	116.9669	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	4.4354	4.1255	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	436.9532	390.3634	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	8.5242	8.4853	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	566.3923	515.7779	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	13.0630	13.5440	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	575.7733	528.1832	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	510.1364	544.8835	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	318.4649	297.2281	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	8,508	9.4462	9.4263	9.5010	9.4484	1,070	10,127,220.00		
Mar 2014	ZAAD	Future	3,789	9.5245	9.5022	9.5634	9.5630	300	2,868,990.00		
Jun 2014	ZAAD	Future	50	9.6006	9.5777	0.0000	0.0000	0	0.00		
			<u>12,347</u>					<u>1,370.00</u>	<u>12,996,210.00</u>	<u>2 065 161.00</u>	<u>15 538 758 496.40</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	6.8001	6.4270	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	14.9166	14.5581	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	283.8300	273.5559	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	144.4066	140.7291	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	19.3767	17.9503	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	9.6935	10.9631	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		13,250					1,370.00	12,996,210.00	2 067 068.00	15 540 828 997.40
Future											
Mar 2014	ZACA	Future	50	9.9962	9.8901	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>26 692.00</u>	<u>201 040 594.60</u>
	Total		50					0.00	0.00	26 692.00	201 040 594.60

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Dec 2013	ZAEU	Future	75,694	13.8053	13.6469	13.8971	13.6858	1,216	16,822,425.30		
Mar 2014	ZAEU	Future	23,376	14.0060	13.8415	0.0000	0.0000	1,500	21,043,500.00		
Jun 2014	ZAEU	Future	500	14.1990	14.0312	0.0000	0.0000	0	0.00		
			<u>99,570</u>					<u>2,716.00</u>	<u>37,865,925.30</u>	<u>3 966 917.00</u>	<u>45 804 439 260.80</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	9.3533	9.7475	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	10.0626	11.6732	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	15.6171	22.8896	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	20.6999	31.1901	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	27.1779	41.7751	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	31.0299	48.0481	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	40.1626	62.8046	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	51.4912	81.9961	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	778.7292	667.1912	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	73.4292	120.2912	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	157.6096	228.5562	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	269.2739	229.6149	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	223.7212	191.3811	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	164.4529	142.0780	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	122.1800	106.8418	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	78.1618	68.3131	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	55.7034	48.0001	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	76.3338	103.3138	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		256,920					2,716.00	37,865,925.30	5 881 855.00	46 493 266 510.80
Future											
Dec 2013	ZAFR	Future	562	11.2739	11.1125	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4452	11.2784	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	26,745	16.4221	16.1863	16.5352	16.3788	692	11,349,612.80		
Mar 2014	ZAGB	Future	4,586	16.6458	16.4032	16.6524	16.6524	25	416,310.00		
Jun 2014	ZAGB	Future	200	16.8606	16.6139	0.0000	0.0000	0	0.00		
			<u>31,531</u>					<u>717.00</u>	<u>11,765,922.80</u>	<u>3 034 529.00</u>	<u>39 375 590 578.10</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	17.2713	17.6041	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	19.2554	19.7418	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	53.2902	57.0614	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.50 Put	327	65.9704	71.1125	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	32,839					717.00	11,765,922.80	3 427 208.00	39 380 332 405.10
Future											
Dec 2013	ZAJY	Future	14,280	0.1038	0.1023	0.1040	0.1040	25	260,000.00		
Mar 2014	ZAJY	Future	50	0.1054	0.1039	0.0000	0.0000	0	0.00		
			<u>14,330</u>					<u>25.00</u>	<u>260,000.00</u>	<u>480 375.00</u>	<u>4 922 794 504.60</u>
		Total	14,330					25.00	260,000.00	480 375.00	4 922 794 504.60
Future											
Dec 2013	ZANZ	Future	3,500	8.3976	8.3509	0.0000	0.0000	3,500	29,502,550.00		
			<u>3,500</u>					<u>3,500.00</u>	<u>29,502,550.00</u>	<u>139 100.00</u>	<u>1 059 376 440.00</u>
		Total	3,500					3,500.00	29,502,550.00	159 100.00	1 059 376 440.00
Future											
Dec 2013	ZAUM	Future	695	10.1922	10.1181	10.2803	10.2204	17	17,432,840.00		
Mar 2014	ZAUM	Future	25	10.3378	10.2603	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>17.00</u>	<u>17,432,840.00</u>	<u>45 137.00</u>	<u>38 995 827 530.00</u>
		Total	720					17.00	17,432,840.00	47 090.00	38 995 827 530.00
Future											
Dec 2013	ZAUS	Future	549,781	10.1922	10.1181	10.2850	10.1300	54,910	560,671,250.60		
Mar 2014	ZAUS	Future	68,110	10.3378	10.2603	10.3950	10.3246	519	5,369,147.10		
Jun 2014	ZAUS	Future	19,963	10.4775	10.3983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,415	10.7942	10.7141	0.0000	0.0000	0	0.00		
			<u>644,269</u>					<u>55,429.00</u>	<u>566,040,397.70</u>	<u>45 946 169.00</u>	<u>391 005 866 835.00</u>
		Total									
Option											
Dec 2013	ZAUS	8.00 Put	100	0.7018	0.4817	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	5.1097	3.9950	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	13.0883	11.4924	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1009.2677	935.0517	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	17.0677	16.9517	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	34.1078	34.6216	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	46.8170	47.9914	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	54.4620	56.1070	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	61.2627	64.9927	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	63.0627	67.3560	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	83.4143	94.2629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.74 Call	2,100	546.8013	484.8430	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	97.5473	110.0189	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.80 Call	500	505.3672	445.4548	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	113.1672	127.3548	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	148.9467	166.8253	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.96 Call	3,000	405.5515	351.6770	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	383.0421	330.7733	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	701	190.8421	212.6733	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	330.9883	284.4433	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	238.7883	266.3433	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	6,000	307.1719	264.3226	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	264.9719	296.2226	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	284.7821	245.6111	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	280.7764	242.0312	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	323.0944	360.1310	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	257.8749	221.6359	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	247.1288	212.1094	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	226.9778	194.3151	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	214.4864	183.3310	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.48 Call	3,000	191.6027	163.3129	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	183.6990	156.4275	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	173.6990	147.7407	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	171.2904	145.7088	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	162.0162	137.9089	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	14,700	151.1852	128.8333	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	141.1488	120.4528	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	123.7642	105.5622	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	106.1365	90.5384	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	96.0559	81.9809	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	80.1462	68.1498	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	75.5875	64.1389	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	53.6041	45.4449	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	158.0174	168.3692	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	172.6004	186.9514	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	188.0891	206.6829	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	225.0885	249.5240	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	399.1952	433.7503	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	465.8768	424.8971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	457.8828	496.3371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	489.0579	528.9399	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	408.8922	372.6736	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	622.0505	667.2957	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	356.8253	324.8220	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	345.0125	313.9999	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.85 Call	200	292.3642	266.2314	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	259.4179	236.2793	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	240.0033	218.6771	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	230.9889	210.5135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	43.1174	44.2665	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	53.4065	54.7635	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	222.3014	238.9412	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	239.1597	256.5362	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	302.3959	329.8197	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	319.1983	349.2755	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	378.3504	410.9850	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	468.0307	434.7050	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	291.9138	270.2754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	235.7484	218.3121	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	209.2590	193.8692	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	310.8342	332.3734	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	593.4872	555.2442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	380.9158	402.8890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	741.4731	702.2447	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		1,211,737					55,429.00	566,040,397.70	53 012 764.00	392 082 687 955.00
	Grand Total		1,700,962					63,774.00	675 863 845.80	76,872,407	585,947,604,041.60