



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-January-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	2,304	(226.7259)	(236.4183)	0.0000	0.0000	0	0.00		
			<u>2,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 304.00</u>	<u>-237 864.96</u>
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	789.5659	794.5074	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	860.4588	865.6403	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	136.6181	149.8154	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	188.4136	220.0048	0.0000	0.0000	0	0.00		
			<u>4,488</u>					<u>0.00</u>	<u>0.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		Total	4,488					0.00	0.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	3,101	763.0757	769.2818	0.0000	0.0000	0	0.00		
			<u>3,101</u>					<u>0.00</u>	<u>0.00</u>	<u>3 101.00</u>	<u>2 110 807.91</u>
		Total	3,101					0.00	0.00	3 101.00	2 110 807.91

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Option										
Jan 2014	DAUM	10.30 Call	200	34155.4303	35507.2460	0.0000	0.0000	0	0.00	
			200					0.00	0.00	400.00
		Total	200					0.00	0.00	400.00
Future										
Jan 2014	DAUS	Future	0	10.6302	10.6457	0.0000	0.0000	601	6,388,750.20	
Feb 2014	DAUS	Future	20,140	10.7028	10.7156	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.8515	10.8646	0.0000	0.0000	0	0.00	
			30,290					601.00	6,388,750.20	2 039 231.00
Option										
Jan 2014	DAUS	10.10 Call	500	555.8395	570.3439	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	290.1023	305.4622	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0045	0.0038	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	552.7049	567.7612	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0957	0.0881	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	724.8279	739.5612	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.4377	0.4590	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	706.3706	721.2180	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	1.2967	1.6140	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	917.8723	933.2812	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	3.0207	3.5475	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	826.8393	843.0972	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	222.3740	225.0833	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	268.2241	279.1375	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	207.9256	208.8707	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	421.8939	433.8711	0.0000	0.0000	0	0.00	
			106,858					0.00	0.00	3 061 533.00
		Total	137,148					601.00	6,388,750.20	5 100 764.00
Future										
Mar 2014	EUUS	Future	575	1.3611	1.3650	0.0000	0.0000	0	0.00	
			575					0.00	0.00	940.00
		Total	575					0.00	0.00	940.00
Future										
Mar 2014	ZAAD	Future	9,061	9.6084	9.5329	9.6078	9.5700	426	4,084,457.80	
Jun 2014	ZAAD	Future	1,497	9.6854	9.6092	9.6832	9.6832	2	19,366.40	
Sep 2014	ZAAD	Future	2,500	9.7656	9.6886	0.0000	0.0000	0	0.00	
			13,058					428.00	4,103,824.20	2 134 961.00
		Total	13,058					428.00	4,103,824.20	2 136 868.00

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Future											
Mar 2014	ZACA	Future	50	10.0872	10.1275	0.0000	0.0000	0	0.00		
			50					0.00	0.00	27 050.00	204 555 677.10
		Total	50					0.00	0.00	27 050.00	204 555 677.10
Future											
Mar 2014	ZAEU	Future	80,488	14.6070	14.6668	14.6280	14.6200	3	43,868.10		
Jun 2014	ZAEU	Future	19,438	14.8107	14.8711	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.0288	15.0913	0.0000	0.0000	0	0.00		
			100,676					3.00	43,868.10	4 299 130.00	50 525 757 952.30
Option											
Mar 2014	ZAEU	12.65 Put	500	6.6839	4.9818	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	8.7261	6.5884	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	138.6010	141.4449	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
		Total	115,476					3.00	43,868.10	6 242 668.00	50 800 653 229.63
Future											
Mar 2014	ZAFR	Future	469	11.8860	11.9278	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.0608	12.1029	0.0000	0.0000	0	0.00		
			544					0.00	0.00	380 365.00	3 297 553 522.00
		Total	544					0.00	0.00	380 365.00	3 297 553 522.00
Future											
Mar 2014	ZAGB	Future	31,580	17.6066	17.6615	17.6800	17.5500	60	1,059,215.00		
Jun 2014	ZAGB	Future	1,570	17.8382	17.8939	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.0815	18.1393	0.0000	0.0000	0	0.00		
			33,470					60.00	1,059,215.00	3 249 251.00	42 969 008 971.50
Option											
Mar 2014	ZAGB	12.85 Put	327	0.3002	0.0020	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.4222	0.0075	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	4.7149	4.3610	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	5.9714	5.4843	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	14.7592	13.2243	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	165.3158	154.2290	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	181.2725	199.0620	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	255.3329	239.1444	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
		Total	47,328					60.00	1,059,215.00	3 666 980.00	43 098 679 270.55
Future											

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Mar 2014	ZAJY	Future	164	0.1028	0.1024	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1043	0.1039	0.0000	0.0000	0	0.00		
			<u>13,048</u>					<u>0.00</u>	<u>0.00</u>	<u>523 825.00</u>	<u>5 364 073 611.20</u>
	Total		13,048					0.00	0.00	523 825.00	5 364 073 611.20
Future											
Mar 2014	ZAUM	Future	383	10.7318	10.7450	10.7275	10.7275	20	21,455,000.00		
Jun 2014	ZAUM	Future	207	10.8808	10.8940	0.0000	0.0000	0	0.00		
			<u>590</u>					<u>20.00</u>	<u>21,455,000.00</u>	<u>50 587.00</u>	<u>44 639 247 220.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	10698.6622	10308.2125	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 153.00</u>	<u>69 615 311.88</u>
	Total		790					20.00	21,455,000.00	52 740.00	44 708 862 531.88
Future											
Mar 2014	ZAUS	Future	737,676	10.7318	10.7450	10.7700	10.6900	9,354	100,305,545.30		
Jun 2014	ZAUS	Future	60,868	10.8808	10.8940	0.0000	0.0000	750	8,207,250.00		
Sep 2014	ZAUS	Future	6,940	11.0387	11.0528	0.0000	0.0000	0	0.00		
			<u>805,484</u>					<u>10,104.00</u>	<u>108,512,795.30</u>	<u>49 825 362.00</u>	<u>431 197 401 086.10</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	11.8852	11.1218	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	16.8739	14.6850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	19.9832	17.4256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	23.5715	20.6005	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	32.4080	28.4721	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	775.6662	783.7731	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	43.8662	38.7731	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	0	67.1213	59.9458	0.0000	0.0000	100	6,700.00		
Mar 2014	ZAUS	10.20 Call	500	608.5673	613.8303	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	76.7673	68.8303	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	87.4758	80.8936	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	531.1133	539.3346	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	508.7866	518.0821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	501.4425	511.1127	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	112.3482	109.2033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	126.6415	125.5384	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	424.0499	438.3700	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	142.2499	143.3700	0.0000	0.0000	1,750	292,285.00		
Mar 2014	ZAUS	10.50 Call	10,000	391.0302	407.7130	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	159.2302	162.7130	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	359.4376	378.5773	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	201.7197	205.9611	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	328.5313	345.6202	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	309.2206	324.8558	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	295.3993	309.9066	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	286.4941	300.2384	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	265.2794	277.0834	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	227.1257	238.9023	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	210.0538	221.7916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	179.5591	191.1664	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	447.7591	446.1664	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	153.4617	164.8648	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	142.5008	153.1628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	132.3983	142.3423	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	86.4398	93.9283	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	8.6426	10.4496	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	11.2381	13.3930	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	58.9580	63.1842	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	65.4180	68.2269	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	91.7375	95.1835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	99.0002	102.5963	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	123.4924	127.5263	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	469.3450	484.8806	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	231.3605	243.3686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	168.7319	179.3738	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	141.1864	151.0083	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	29.0491	29.4995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	29.9450	30.4214	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	34.8069	35.4248	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	121.3236	124.3245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	142.9406	143.8811	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	191.3065	193.3802	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	196.9804	199.1816	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	202.7655	205.1014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	249.8633	253.2261	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	295.5658	296.5920	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	615.2318	630.1997	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	426.6022	439.7507	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	317.7540	328.7838	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	260.8229	270.6463	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	255.1845	264.8497	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	248.3692	257.8405	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	184.7176	187.7561	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.38 Put	500	297.6647	299.0304	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	782.2408	796.5566	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	465.9394	478.3955	0.0000	0.0000	0	0.00		
			<u>602,512</u>					<u>1,850.00</u>	<u>298,985.00</u>	<u>7 971 245.00</u>	<u>2 366 864 597.07</u>
		Total	1,407,996					11,954.00	108,811,780.30	57 796 607.00	433 564 265 683.17

Grand Total			1,778,990					13,066.00	141 862 437.80	82,284,045	645,038,890,659.53
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