



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	(239.2268)	(226.7259)	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	801.1855	789.5659	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	873.1731	860.4588	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	151.0898	136.6181	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	207.0060	188.4136	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	774.8736	763.0757	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

<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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Option										
Jan 2014	DAUM	10.30 Call	200	36408.7619	34155.4303	0.0000	0.0000	0	0.00	
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>
		Total	200					0.00	0.00	400.00
Future										
Feb 2014	DAUS	Future	20,140	10.7371	10.7028	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.8787	10.8515	0.0000	0.0000	0	0.00	
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 039 231.00</u>
										<u>18 655 380 728.70</u>
Option										
Jan 2014	DAUS	10.10 Call	500	581.0514	555.8395	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	307.1117	290.1023	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0033	0.0045	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	576.5787	552.7049	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0619	0.0957	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	753.7111	724.8279	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.3420	0.4377	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	730.0286	706.3706	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	1.2592	1.2967	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	940.0071	917.8723	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	2.9933	3.0207	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	847.6694	826.8393	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	212.4336	222.3740	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	276.6380	268.2241	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	196.9010	207.9256	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	431.5972	421.8939	0.0000	0.0000	0	0.00	
			<u>106,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 061 533.00</u>
		Total	137,148					0.00	0.00	5 100 764.00
Future										
Mar 2014	EUUS	Future	575	1.3612	1.3611	0.0000	0.0000	0	0.00	
			<u>575</u>					<u>0.00</u>	<u>0.00</u>	<u>940.00</u>
		Total	575					0.00	0.00	940.00
Future										
Mar 2014	ZAAD	Future	9,017	9.5877	9.6084	9.6305	9.6225	173	1,666,101.70	
Jun 2014	ZAAD	Future	1,497	9.6575	9.6854	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.7399	9.7656	0.0000	0.0000	0	0.00	
			<u>13,014</u>					<u>173.00</u>	<u>1,666,101.70</u>	<u>2 135 134.00</u>
										<u>16 200 133 288.10</u>
Option										
Jun 2014	ZAAD	9.20 Put	201	120.3570	0.0000	0.0000	0.0000	201	24,120.00	

<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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Jun 2014	ZAAD	9.70 Call	201	286.0091	0.0000	0.0000	0.0000	201	65,727.00		
Jun 2014	ZAAD	10.70 Call	201	57.7035	0.0000	0.0000	0.0000	201	9,045.00		
			603					603.00	98,892.00	2 510.00	358 249.00
	Total		13,617					776.00	1,764,993.70	2 137 644.00	16 200 491 537.10
Future											
Mar 2014	ZACA	Future	50	10.0724	10.0872	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	77,233	14.6546	14.6070	14.7538	14.6400	3,556	52,414,637.60		
Jun 2014	ZAEU	Future	19,438	14.8483	14.8107	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.0699	15.0288	0.0000	0.0000	0	0.00		
			97,421					3,556.00	52,414,637.60	4 302 686.00	50 578 172 589.90
Option											
Mar 2014	ZAEU	12.65 Put	500	5.2132	6.6839	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	6.8225	8.7261	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	145.7088	138.6010	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
	Total		112,221					3,556.00	52,414,637.60	6 246 224.00	50 853 067 867.23
Future											
Mar 2014	ZAFR	Future	469	11.9005	11.8860	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.0668	12.0608	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	31,074	17.6593	17.6066	17.7320	17.6400	7,113	126,122,343.30		
Jun 2014	ZAGB	Future	1,570	17.8796	17.8382	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.1285	18.0815	0.0000	0.0000	0	0.00		
			32,964					7,113.00	126,122,343.30	3 256 364.00	43 095 131 314.80
Option											
Mar 2014	ZAGB	12.85 Put	327	0.2459	0.3002	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.3468	0.4222	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	3.9718	4.7149	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	5.0383	5.9714	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	12.5347	14.7592	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	145.3219	165.3158	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	189.8094	181.2725	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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Jun 2014	ZAGB	16.88 Put	50	235.1948	255.3329	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
		Total	46,822					7,113.00	126,122,343.30	3 674 093.00	43 224 801 613.85
Future											
Mar 2014	ZAJY	Future	164	0.1028	0.1028	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1042	0.1043	0.0000	0.0000	0	0.00		
			13,048					0.00	0.00	523 825.00	5 364 073 611.20
		Total	13,048					0.00	0.00	523 825.00	5 364 073 611.20
Future											
Mar 2014	ZAUM	Future	382	10.7661	10.7318	10.8426	10.7762	51	54,965,260.00		
Jun 2014	ZAUM	Future	207	10.9079	10.8808	0.0000	0.0000	0	0.00		
			589					51.00	54,965,260.00	50 638.00	44 694 212 480.00
Option											
Mar 2014	ZAUM	10.33 Put	200	8646.1759	10698.6622	0.0000	0.0000	0	0.00		
			200					0.00	0.00	2 153.00	69 615 311.88
		Total	789					51.00	54,965,260.00	52 791.00	44 763 827 791.88
Future											
Mar 2014	ZAUS	Future	797,813	10.7661	10.7318	10.8450	10.7683	73,639	796,287,909.50		
Jun 2014	ZAUS	Future	63,368	10.9079	10.8808	10.9868	10.9269	4,001	43,825,272.80		
Sep 2014	ZAUS	Future	6,940	11.0684	11.0387	0.0000	0.0000	0	0.00		
			868,121					77,640.00	840,113,182.30	49 903 002.00	432 037 514 268.40
Option											
Mar 2014	ZAUS	9.60 Put	16,000	8.0825	11.8852	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	10.7709	16.8739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	12.9596	19.9832	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	15.5295	23.5715	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	22.0277	32.4080	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	796.8437	775.6662	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	30.7437	43.8662	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	623.1683	608.5673	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	57.0683	76.7673	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	65.9539	87.4758	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	544.4225	531.1133	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	522.5618	508.7866	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	515.3953	501.4425	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	92.1898	112.3482	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	107.5919	126.6415	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	440.6650	424.0499	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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2014	ZAUS	10.45 Put	1,750	124.5650	142.2499	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	409.2331	391.0302	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	143.1331	159.2302	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	379.4076	359.4376	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	185.0902	201.7197	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	345.7380	328.5313	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	324.5659	309.2206	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	309.3473	295.3993	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	299.5152	286.4941	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	276.0076	265.2794	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	312.8475	0.0000	0.0000	0.0000	400	114,000.00		
Mar 2014	ZAUS	10.85 Call	1,700	235.3242	227.1257	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	218.0222	210.0538	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	187.2090	179.5591	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	421.1090	447.7591	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	160.9271	153.4617	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	149.2932	142.5008	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	138.5704	132.3983	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	90.4954	86.4398	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	9.0783	8.6426	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	11.7765	11.2381	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	57.2720	58.9580	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	61.9563	65.4180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	87.2151	91.7375	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	94.2019	99.0002	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	117.8078	123.4924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	482.6687	469.3450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	239.9613	231.3605	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	176.4275	168.7319	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	148.3243	141.1864	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	26.9440	29.0491	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	27.6254	29.9450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	32.2889	34.8069	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	116.8097	121.3236	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	133.0372	142.9406	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	181.3652	191.3065	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	187.0547	196.9804	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	192.8653	202.7655	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	240.2716	249.8633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	283.1600	295.5658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	628.0566	615.2318	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	437.3917	426.6022	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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Sep 2014	ZAUS	12.00 Call	45,000	326.3931	317.7540	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	268.6174	260.8229	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	262.8405	255.1845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	255.8628	248.3692	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	178.0703	184.7176	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	286.3092	297.6647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	796.2299	782.2408	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	476.6197	465.9394	0.0000	0.0000	0	0.00		
			<u>602,912</u>					<i>400.00</i>	<i>114,000.00</i>	<i>7 971 645.00</i>	<i>2 366 978 597.07</i>
	Total		<u>1,471,033</u>					<u>78,040.00</u>	<u>840,227,182.30</u>	<u>57 874 647.00</u>	<u>434 404 492 865.47</u>

Grand Total	<u>1,838,824</u>							<u>89,536.00</u>	<u>1 075 494 416.90</u>	<u>82,373,581</u>	<u>646,114,385,076.43</u>
--------------------	-------------------------	--	--	--	--	--	--	-------------------------	--------------------------------	--------------------------	----------------------------------
