



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-December-2013

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	(101.3690)	(72.7383)	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	674.1603	650.3950	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	737.5458	712.1065	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	156.9716	156.9591	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	40.4802	(27.3134)	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	657.4282	636.5403	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										
Dec 2013	DAUM	10.30 Call	200	9659.3765	9165.2253	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	10.4822	10.4258	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.6204	10.5639	0.0000	0.0000	0	0.00	
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 038 630.00</u>
Option										
Dec 2013	DAUS	9.55 Put	500	0.0825	0.5612	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.10 Put	500	11.7609	28.4584	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.51 Call	500	38.6223	42.9477	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.84 Call	500	5.1698	8.3342	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.00 Call	400	402.5553	363.2648	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	82.9507	79.9592	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0348	0.0763	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	377.0211	345.7167	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.2965	0.4490	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	544.3963	510.5856	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.9163	1.2499	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	542.8748	514.1806	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.6822	3.4448	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	734.1339	697.8889	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	5.4066	6.5779	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	666.2468	637.7081	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	316.7713	348.0705	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	240.5956	236.0264	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	285.3680	309.7455	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	381.8221	375.3304	0.0000	0.0000	0	0.00	
			<u>108,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 059 533.00</u>
		Total	138,749					0.00	0.00	5 098 163.00
Future										
Mar 2014	EUUS	Future	494	1.3743	1.3718	0.0000	0.0000	0	0.00	
			<u>494</u>					<u>0.00</u>	<u>0.00</u>	<u>709.00</u>
		Total	494					0.00	0.00	709.00
Future										
Mar 2014	ZAAD	Future	10,412	9.2930	9.2788	9.2745	9.2745	100	927,450.00	
Jun 2014	ZAAD	Future	300	9.3615	9.3481	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,000	9.4427	9.4297	0.0000	0.0000	0	0.00	

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			12,712					100.00	927,450.00	2 129 154.00	16 143 975 090.20
		Total	12,712					100.00	927,450.00	2 131 061.00	16 143 975 090.20
Future											
	Mar 2014 ZACA	Future	50	9.8944	9.8030	0.0000	0.0000	0	0.00		
			50					0.00	0.00	27 000.00	204 055 214.60
		Total	50					0.00	0.00	27 000.00	204 055 214.60
Future											
	Mar 2014 ZAEU	Future	74,895	14.4443	14.3406	14.4302	14.3924	21,236	306,084,656.00		
	Jun 2014 ZAEU	Future	17,743	14.6337	14.5301	0.0000	0.0000	0	0.00		
			92,638					21,236.00	306,084,656.00	4 282 060.00	50 277 181 143.80
Option											
	Mar 2014 ZAEU	12.65 Put	500	9.0026	13.6355	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	11.4390	17.6149	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	140.4964	132.4923	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
		Total	107,438					21,236.00	306,084,656.00	6 225 598.00	50 552 076 421.13
Future											
	Mar 2014 ZAFR	Future	444	11.8391	11.7456	0.0000	0.0000	0	0.00		
	Jun 2014 ZAFR	Future	75	12.0041	11.9114	0.0000	0.0000	0	0.00		
			519					0.00	0.00	380 335.00	3 297 196 348.50
		Total	519					0.00	0.00	380 335.00	3 297 196 348.50
Future											
	Mar 2014 ZAGB	Future	31,456	17.0825	16.9966	17.0328	17.0328	5	85,164.00		
	Jun 2014 ZAGB	Future	602	17.2944	17.2096	0.0000	0.0000	0	0.00		
			32,058					5.00	85,164.00	3 242 648.00	42 853 555 095.80
Option											
	Mar 2014 ZAGB	12.85 Put	327	0.9240	1.4615	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	13.00 Put	327	1.2729	1.9561	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.25 Put	327	8.2391	10.2294	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.50 Put	327	10.3204	12.7902	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	15.40 Put	7,500	25.2139	33.8235	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	17.00 Put	300	400.1902	458.1517	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	18.40 Call	4,700	120.1393	118.7274	0.0000	0.0000	0	0.00		
	Jun 2014 ZAGB	16.88 Put	50	470.3406	519.0344	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
		Total	45,916					5.00	85,164.00	3 660 377.00	42 983 225 394.85

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Future											
Mar 2014	ZAJY	Future	164	0.1022	0.1014	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1036	0.1028	0.1015	0.1015	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	364	10.5106	10.4536	10.5050	10.5050	80	84,040,000.00		
Jun 2014	ZAUM	Future	200	10.6486	10.5923	0.0000	0.0000	0	0.00		
			<u>564</u>					<u>80.00</u>	<u>84,040,000.00</u>	<u>50 519.00</u>	<u>44 566 901 950.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	19517.8837	23373.0325	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	764					80.00	84,040,000.00	52 672.00	44 636 517 261.88
Future											
Mar 2014	ZAUS	Future	635,125	10.5106	10.4536	10.5179	10.4300	27,425	286,794,114.60		
Jun 2014	ZAUS	Future	58,973	10.6486	10.5923	10.5832	10.5832	4,900	51,860,280.00		
Sep 2014	ZAUS	Future	3,650	10.8055	10.7491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	3,600	10.9539	10.8976	0.0000	0.0000	2,800	30,408,560.00		
			<u>701,348</u>					<u>35,125.00</u>	<u>369,062,954.60</u>	<u>49 464 910.00</u>	<u>427 375 768 119.60</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	24.7523	33.7220	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	33.7976	45.2729	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	39.2798	52.1678	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	45.4865	59.8927	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	60.3496	78.0979	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	589.5466	556.5777	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	78.9466	102.9777	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	123.6873	154.4973	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	452.1724	428.2034	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	141.5724	174.6034	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	439.7503	416.6576	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	160.9741	196.1798	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	392.4978	372.8155	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	386.8631	367.5971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	375.7788	357.3303	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	370.3252	352.2837	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	204.3337	243.6939	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	228.2685	269.5850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	314.2812	300.4586	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	291.1371	280.7493	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.50 Put	3,200	280.5371	327.1493	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	271.2670	262.3295	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	342.1493	391.5342	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	249.2009	241.8363	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	235.5098	229.0952	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	225.7514	220.0016	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	219.4784	214.1509	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	177.9283	175.2362	0.0000	0.0000	1,000	176,300.00		
Mar 2014	ZAUS	10.90 Call	100	166.0311	164.0344	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	144.7854	144.2061	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	634.1854	690.6061	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	126.8290	127.3343	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	118.9695	119.7881	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	111.6908	112.7748	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	77.9281	79.8930	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	14.0245	16.4361	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	17.9194	20.9479	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	95.3968	110.6053	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	105.1281	121.4096	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	143.8686	164.0341	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	154.3359	175.4573	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	191.0179	218.5490	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	389.2870	376.5016	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	202.9525	198.5738	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	151.8205	149.2513	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	129.1543	127.3558	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	37.3096	41.7846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	38.5213	43.1447	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	45.1063	50.5306	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	174.2548	192.7032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	203.3881	224.1103	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	267.1211	292.3306	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	274.4791	300.7143	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	281.9621	309.7331	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	349.7598	381.8207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	533.4003	518.6704	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	376.6385	368.0934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	284.8250	279.5187	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	236.1613	232.4448	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	231.3564	227.7893	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	225.5447	222.1592	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	247.9436	270.5717	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.38 Put	500	391.1176	422.3505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	695.1163	679.9708	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	424.6910	418.4096	0.0000	0.0000	0	0.00		
			<u>600,962</u>					<u>1,000.00</u>	<u>176,300.00</u>	<u>7 932 745.00</u>	<u>2 355 947 074.57</u>
	Total		1,302,310					36,125.00	369,239,254.60	57 397 655.00	429 731 715 194.17

Grand Total	1,664,977			57,546.00	760 376 524.60	81,852,033	640,488,793,705.48
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