



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	(82.4929)	(59.7334)	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	661.7650	643.4595	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	724.7422	705.2305	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	155.1026	155.3941	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	(5.7854)	(28.5218)	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	640.9228	623.7500	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	14031.6070	12430.5334	0.0000	0.0000	0	0.00	
			200					0.00	0.00	400.00
		Total	200					0.00	0.00	400.00
Future										
Feb 2014	DAUS	Future	20,140	10.4351	10.4129	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.5812	10.5495	0.0000	0.0000	0	0.00	
			30,290					0.00	0.00	2 038 630.00
Option										
Jan 2014	DAUS	10.00 Call	400	361.4433	327.1556	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	32.8694	29.0001	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	320.7564	296.4460	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	128.5609	119.0636	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0029	0.0048	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	324.7990	305.7771	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.1899	0.2021	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	494.2829	478.2715	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.6042	0.7193	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	498.8839	479.2057	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.3018	2.4056	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	693.1115	669.4037	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	4.9848	5.2407	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	629.8504	609.1324	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	325.2049	338.8621	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	223.2657	218.9365	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	290.2634	301.7612	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	359.5291	352.9852	0.0000	0.0000	0	0.00	
			107,459					0.00	0.00	3 061 533.00
		Total	137,749					0.00	0.00	5 100 163.00
Future										
Mar 2014	EUUS	Future	494	1.3679	1.3699	0.0000	0.0000	0	0.00	
			494					0.00	0.00	709.00
		Total	494					0.00	0.00	709.00
Future										
Mar 2014	ZAAD	Future	9,229	9.2966	9.2786	0.0000	0.0000	0	0.00	
Jun 2014	ZAAD	Future	1,145	9.3683	9.3455	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.4459	9.4237	0.0000	0.0000	0	0.00	
			12,874					0.00	0.00	2 133 639.00

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Total			12,874					0.00	0.00	2 135 546.00	16 185 942 409.20
Future											
Mar 2014	ZACA	Future	50	9.8318	9.8384	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	75,973	14.3190	14.3039	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	18,703	14.5130	14.4911	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	14.7256	14.7044	0.0000	0.0000	0	0.00		
			95,426					0.00	0.00	4 291 288.00	50 410 596 818.20
Option											
Mar 2014	ZAEU	12.65 Put	500	9.3554	9.0279	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	12.5020	12.0280	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	97.0338	99.9609	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
Total			110,226					0.00	0.00	6 234 826.00	50 685 492 095.53
Future											
Mar 2014	ZAFR	Future	444	11.7057	11.6853	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	11.8731	11.8468	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	31,458	17.1080	17.0547	0.0000	0.0000	443	7,590,583.50		
Jun 2014	ZAGB	Future	1,220	17.3265	17.2645	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	17.5617	17.5006	17.5558	17.5442	1,320	23,166,741.00		
			32,998					1,763.00	30,757,324.50	3 247 592.00	42 939 809 421.70
Option											
Mar 2014	ZAGB	12.85 Put	327	0.7329	0.7898	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.0264	1.1050	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	7.1227	7.5746	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	9.1439	9.6977	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	24.7858	26.2977	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	355.9465	386.8430	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	97.7034	95.7686	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	434.0921	463.9437	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
Total			46,856					1,763.00	30,757,324.50	3 665 321.00	43 069 479 720.75

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Future											
Mar 2014	ZAJY	Future	164	0.1005	0.1004	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1019	0.1018	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	396	10.4681	10.4414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	207	10.6091	10.5771	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>50 558.00</u>	<u>44 608 186 020.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	19520.2736	20896.8171	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	803					0.00	0.00	52 711.00	44 677 801 331.88
Future											
Mar 2014	ZAUS	Future	680,531	10.4681	10.4414	10.4812	10.4743	713	7,477,284.90		
Jun 2014	ZAUS	Future	55,893	10.6091	10.5771	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	Future	6,940	10.7620	10.7303	0.0000	0.0000	0	0.00		
			<u>743,364</u>					<u>713.00</u>	<u>7,477,284.90</u>	<u>49 670 212.00</u>	<u>429 544 916 278.10</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	22.5584	24.5661	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	31.0848	33.8917	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	36.3026	39.5879	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	42.2522	46.0710	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	56.6464	61.7095	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	545.4062	525.3898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	77.3062	83.9898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	122.4543	132.1694	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	408.7183	392.8107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	140.6183	151.4107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	160.3764	172.2628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	349.8367	336.1252	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	333.4206	320.3682	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	328.0766	315.2412	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	204.6941	218.7792	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	229.2352	244.4039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	273.4314	262.9609	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	253.1762	243.5706	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	285.0762	302.1706	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	234.3846	225.5975	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	348.8782	367.5640	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	213.6552	205.7898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	200.8755	193.5841	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	191.8056	184.9261	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	185.9956	179.3812	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	147.9064	143.0427	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	137.1443	132.7786	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	118.4386	114.9117	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	650.3386	673.5117	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	102.8957	100.0350	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	96.0399	93.4693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	89.7277	87.4198	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	60.9737	59.8117	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	13.3414	13.9766	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	17.1093	17.9557	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	95.7431	101.2670	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	105.5071	111.6174	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	144.4555	152.8033	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	154.9991	163.9255	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	195.4278	206.2430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	360.6608	349.6502	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	183.4858	178.7059	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	136.0177	132.8144	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	115.2518	112.7208	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	40.7297	42.3158	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	41.9834	43.6278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	48.7804	50.7398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	179.4375	187.3948	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	208.6867	217.9272	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	272.6089	284.4708	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	280.6087	292.7402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	289.3250	301.7070	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	359.2225	373.4722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	420.7256	436.4365	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	503.8845	492.6520	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	353.4225	346.2303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	266.3899	261.4164	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	220.6063	216.7390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	216.1001	212.3382	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	210.6531	207.0215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	254.2031	263.7160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	399.8820	414.2584	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.00 Call	6	665.1536	651.4164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	402.1040	394.9146	0.0000	0.0000	0	0.00		
			<u>597,962</u>					<u>0.00</u>	<u>0.00</u>	<u>7 961 995.00</u>	<u>2 364 575 467.07</u>
	Total		1,341,326					713.00	7,477,284.90	57 632 207.00	431 909 491 745.17

Grand Total	1,706,922							2,476.00	38 234 609.40	82,107,881	643,185,745,561.23
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