



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	(133.0105)	(82.4929)	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	703.1819	661.7650	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	768.4134	724.7422	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	152.8582	155.1026	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	143.3661	(5.7854)	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	680.8848	640.9228	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	19778.1889	14031.6070	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	10.5270	10.4351	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.6735	10.5812	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										
Jan 2014	DAUS	10.00 Call	400	448.8596	361.4433	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	45.3175	32.8694	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	396.1999	320.7564	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	171.7737	128.5609	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0030	0.0029	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	397.6323	324.7990	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.1596	0.1899	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	569.2995	494.2829	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.6108	0.6042	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	566.9224	498.8839	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.1511	2.3018	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	769.9098	693.1115	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	4.8289	4.9848	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	693.9267	629.8504	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	290.2199	325.2049	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	240.7838	223.2657	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	266.3413	290.2634	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	384.0928	359.5291	0.0000	0.0000	0	0.00	
			<u>107,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 061 533.00</u>
		Total	137,749					0.00	0.00	5 100 163.00
Future										
Mar 2014	EUUS	Future	650	1.3794	1.3679	1.3798	1.3798	156	2,152,488.00	
			<u>650</u>					<u>156.00</u>	<u>2,152,488.00</u>	<u>865.00</u>
		Total	650					156.00	2,152,488.00	865.00
Future										
Mar 2014	ZAAD	Future	9,254	9.3609	9.2966	9.3578	9.3456	30	280,673.00	
Jun 2014	ZAAD	Future	1,495	9.4318	9.3683	9.4004	9.4001	350	3,290,110.00	
Sep 2014	ZAAD	Future	2,500	9.5087	9.4459	0.0000	0.0000	0	0.00	
			<u>13,249</u>					<u>380.00</u>	<u>3,570,783.00</u>	<u>2 134 019.00</u>
										<u>16 189 513 192.20</u>

<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>
Total			13,249					380.00	3,570,783.00	2 135 926.00	16 189 513 192.20
Future											
Mar 2014	ZACA	Future	75	9.8794	9.8318	9.9085	9.9085	25	247,712.50		
			75					25.00	247,712.50	27 025.00	204 302 927.10
Total			75					25.00	247,712.50	27 025.00	204 302 927.10
Future											
Mar 2014	ZAEU	Future	75,981	14.5663	14.3190	14.6283	14.5400	8	116,584.90		
Jun 2014	ZAEU	Future	19,438	14.7628	14.5130	14.8383	14.6887	736	10,818,836.80		
Sep 2014	ZAEU	Future	750	14.9782	14.7256	0.0000	0.0000	0	0.00		
			96,169					744.00	10,935,421.70	4 292 032.00	50 421 532 239.90
Option											
Mar 2014	ZAEU	12.65 Put	500	6.9413	9.3554	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	9.1804	12.5020	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	124.6902	97.0338	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
Total			110,969					744.00	10,935,421.70	6 235 570.00	50 696 427 517.23
Future											
Mar 2014	ZAFR	Future	469	11.9129	11.7057	11.9345	11.7410	30	357,173.50		
Jun 2014	ZAFR	Future	75	12.0826	11.8731	0.0000	0.0000	0	0.00		
			544					30.00	357,173.50	380 365.00	3 297 553 522.00
Total			544					30.00	357,173.50	380 365.00	3 297 553 522.00
Future											
Mar 2014	ZAGB	Future	31,483	17.4449	17.1080	17.4654	17.3472	53	923,677.30		
Jun 2014	ZAGB	Future	1,570	17.6659	17.3265	17.5576	17.5568	350	6,145,080.00		
Sep 2014	ZAGB	Future	320	17.9030	17.5617	0.0000	0.0000	0	0.00		
			33,373					403.00	7,068,757.30	3 247 995.00	42 946 878 179.00
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0077	0.7329	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0263	1.0264	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	5.2255	7.1227	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	6.6552	9.1439	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	16.8939	24.7858	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	212.9865	355.9465	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	144.1920	97.7034	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	305.5699	434.0921	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
Total			47,231					403.00	7,068,757.30	3 665 724.00	43 076 548 478.05

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Future											
Mar 2014	ZAJY	Future	164	0.1006	0.1005	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1021	0.1019	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	10.5601	10.4681	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	207	10.7015	10.6091	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	15879.7790	19520.2736	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	676,722	10.5601	10.4681	10.5932	10.5130	18,046	189,710,400.40		
Jun 2014	ZAUS	Future	55,893	10.7015	10.6091	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	Future	6,940	10.8549	10.7620	0.0000	0.0000	0	0.00		
			<u>739,555</u>					<u>18,046.00</u>	<u>189,710,400.40</u>	<u>49 688 258.00</u>	<u>429 734 626 678.50</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	17.7703	22.5584	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	24.5140	31.0848	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	28.6600	36.3026	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	33.4027	42.2522	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	44.9524	56.6464	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	619.8373	545.4062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	59.7373	77.3062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	96.8332	122.4543	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	472.1653	408.7183	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	112.0653	140.6183	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	128.8053	160.3764	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	407.1848	349.8367	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	388.8978	333.4206	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	382.9265	328.0766	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	166.9197	204.6941	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	188.3202	229.2352	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	321.3844	273.4314	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	295.9028	253.1762	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	235.8028	285.0762	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	271.9509	234.3846	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	291.7320	348.8782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	247.9833	213.6552	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	233.1558	200.8755	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	222.6096	191.8056	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	215.8436	185.9956	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	171.3188	147.9064	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	158.6860	137.1443	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	136.2979	118.4386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	576.1979	650.3386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	117.2915	102.8957	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	109.2505	96.0399	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	101.8498	89.7277	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	68.2205	60.9737	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	13.0482	13.3414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	16.5838	17.1093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	84.4412	95.7431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	93.0841	105.5071	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	127.7037	144.4555	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	137.1142	154.9991	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	168.4678	195.4278	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	396.5476	360.6608	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	200.3676	183.4858	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	148.0964	136.0177	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	125.1423	115.2518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	37.5006	40.7297	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	38.6524	41.9834	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	44.8918	48.7804	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	162.2609	179.4375	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	189.1396	208.6867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	248.1992	272.6089	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	255.0436	280.6087	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	262.0061	289.3250	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	323.1726	359.2225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	381.0685	420.7256	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	544.2672	503.8845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	381.0766	353.4225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	286.6347	266.3899	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	236.7391	220.6063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	231.8249	216.1001	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	225.8795	210.6531	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	233.0054	254.2031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	369.0420	399.8820	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.00 Call	6	708.5354	665.1536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	427.3708	402.1040	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	1,337,517					18,046.00	189,710,400.40	57 650 253.00	432 099 202 145.57

Grand Total	1,704,812							19,784.00	214 042 736.40	82,127,665	643,399,788,297.63
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