



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	(236.4183)	(161.3385)	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	794.5074	729.5150	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	865.6403	796.4345	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	149.8154	151.5927	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	220.0048	179.4150	0.0000	0.0000	0	0.00		
			4,488					0.00	0.00	8 976.00	736 032.00
		Total	4,488					0.00	0.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	3,101	769.2818	704.7854	0.0000	0.0000	0	0.00		
			3,101					0.00	0.00	3 101.00	2 110 807.91
		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	35507.2460	23075.8291	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	10.7156	10.5788	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.8646	10.7257	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	645.7031	505.7714	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	149.0875	45.3741	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	570.3439	439.5972	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	305.4622	197.3230	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0038	0.0033	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	567.7612	439.0300	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0881	0.0995	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	739.5612	609.6088	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.4590	0.4475	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	721.2180	600.0958	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	1.6140	1.3731	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	933.2812	806.4523	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	3.5475	3.5107	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	843.0972	723.3894	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	225.0833	260.9453	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	279.1375	243.4159	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	208.8707	243.7948	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	433.8711	391.1395	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	575	1.3650	1.3768	0.0000	0.0000	75	1,025,625.00	
			575					75.00	1,025,625.00	940.00
		Total	575					75.00	1,025,625.00	940.00
Future										
Mar 2014	ZAAD	Future	9,087	9.5329	9.4172	9.5421	9.4552	175	1,664,608.00	
Jun 2014	ZAAD	Future	1,495	9.6092	9.4909	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.6886	9.5697	0.0000	0.0000	0	0.00	
			13,082					175.00	1,664,608.00	2 134 533.00
										16 194 363 362.20

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Total			13,082					175.00	1,664,608.00	2 136 440.00	16 194 363 362.20
Future											
Mar 2014	ZACA	Future	50	10.1275	9.9495	10.1100	10.1100	25	252,750.00		
			50					25.00	252,750.00	27 050.00	204 555 677.10
Total			50					25.00	252,750.00	27 050.00	204 555 677.10
Future											
Mar 2014	ZAEU	Future	80,488	14.6668	14.6073	14.7274	14.6336	5,706	83,900,557.50		
Jun 2014	ZAEU	Future	19,438	14.8711	14.8075	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.0913	15.0262	0.0000	0.0000	0	0.00		
			100,676					5,706.00	83,900,557.50	4 299 127.00	50 525 714 084.20
Option											
Mar 2014	ZAEU	12.65 Put	500	4.9818	6.1463	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	6.5884	8.1375	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	141.4449	126.8884	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
Total			115,476					5,706.00	83,900,557.50	6 242 665.00	50 800 609 361.53
Future											
Mar 2014	ZAFR	Future	469	11.9278	11.9183	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.1029	12.0902	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	31,578	17.6615	17.5420	17.7750	17.6200	563	9,992,226.70		
Jun 2014	ZAGB	Future	1,570	17.8939	17.7679	17.9884	17.9828	2	35,971.20		
Sep 2014	ZAGB	Future	320	18.1393	18.0104	0.0000	0.0000	0	0.00		
			33,468					565.00	10,028,197.90	3 249 191.00	42 967 949 756.50
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0020	0.2890	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0075	0.4102	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	4.3610	4.3877	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	5.4843	5.5933	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	13.2243	14.2172	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	154.2290	174.5186	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	199.0620	156.0075	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	239.1444	264.6291	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
Total			47,326					565.00	10,028,197.90	3 666 920.00	43 097 620 055.55

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Future											
Mar 2014	ZAJY	Future	164	0.1024	0.1011	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1039	0.1025	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	403	10.7450	10.6098	10.7000	10.6929	6	6,416,450.00		
Jun 2014	ZAUM	Future	207	10.8940	10.7543	0.0000	0.0000	0	0.00		
			<u>610</u>					<u>6.00</u>	<u>6,416,450.00</u>	<u>50 567.00</u>	<u>44 617 792 220.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	10308.2125	13301.6786	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	810					6.00	6,416,450.00	52 720.00	44 687 407 531.88
Future											
Mar 2014	ZAUS	Future	739,041	10.7450	10.6098	10.7850	10.6180	44,130	472,734,267.80		
Jun 2014	ZAUS	Future	60,118	10.8940	10.7543	10.9168	10.7650	2,545	27,600,372.50		
Sep 2014	ZAUS	Future	6,940	11.0528	10.9105	0.0000	0.0000	0	0.00		
			<u>806,099</u>					<u>46,675.00</u>	<u>500,334,640.30</u>	<u>49 815 258.00</u>	<u>431 088 888 290.80</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	11.1218	13.0842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	14.6850	18.4286	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	17.4256	21.7642	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	20.6005	25.6203	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	28.4721	35.1521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	783.7731	657.3914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	38.7731	47.5914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	59.9458	77.6622	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	613.8303	500.8640	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	68.8303	91.0640	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	80.8936	105.9620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	539.3346	432.2003	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	518.0821	412.8168	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	511.1127	406.4832	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	109.2033	140.4116	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	125.5384	160.0218	0.0000	0.0000	2,000	290,000.00		
Mar 2014	ZAUS	10.45 Call	7,500	438.3700	341.0401	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	407.7130	313.8661	0.0000	0.0000	3,000	1,113,810.00		
Mar 2014	ZAUS	10.50 Put	3,200	162.7130	204.0661	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	378.5773	288.2871	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	205.9611	254.4858	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	345.6202	260.1317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	324.8558	244.1275	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	309.9066	232.7480	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	300.2384	225.4517	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	277.0834	0.0000	0.0000	0.0000	500	140,500.00		
Mar 2014	ZAUS	10.85 Call	1,700	238.9023	177.5011	0.0000	0.0000	1,500	340,395.00		
Mar 2014	ZAUS	10.90 Call	100	221.7916	163.9361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	191.1664	139.9531	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	446.1664	530.1531	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	164.8648	119.6750	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	153.1628	110.7525	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	142.3423	102.9111	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	93.9283	67.6095	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	10.4496	9.9131	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	13.3930	12.8150	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	63.1842	70.6788	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	68.2269	78.4264	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	95.1835	109.8358	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	102.5963	118.4588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	127.5263	147.4088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	484.8806	408.2248	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	243.3686	201.6090	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	179.3738	147.3860	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	151.0083	123.6542	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	29.4995	33.4875	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	30.4214	34.5221	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	35.4248	40.1339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	124.3245	144.8824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	143.8811	169.8600	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	193.3802	225.1845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	199.1816	231.6289	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	205.1014	238.1938	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	253.2261	293.1958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	296.5920	348.5247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	630.1997	558.9095	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	439.7507	388.8276	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	328.7838	291.0952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	270.6463	239.4654	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	264.8497	234.3899	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	257.8405	228.2522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	187.7561	213.0304	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.38 Put	500	299.0304	342.9795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	796.5566	726.5834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	478.3955	435.5154	0.0000	0.0000	0	0.00		
			<u>600,862</u>					<u>7,000.00</u>	<u>1,884,705.00</u>	<u>7 969 395.00</u>	<u>2 366 565 612.07</u>
	Total		1,406,961					53,675.00	502,219,345.30	57 784 653.00	433 455 453 902.87

Grand Total			1,778,598					60,227.00	605 507 533.70	82,270,979	644,897,028,221.73
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