



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	(310.4367)	(260.1906)	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	880.9970	825.4387	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	961.1563	900.5429	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	152.0397	151.9186	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	296.6060	233.0606	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	1,871	851.9214	798.5193	0.0000	0.0000	2,460	1,932,240.21		
			<u>1,871</u>					<u>2,460.00</u>	<u>1,932,240.21</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					2,460.00	1,932,240.21	5 561.00	4 043 048.12

<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	51580.7847	40677.8670	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	10.8825	10.7804	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	11.0278	10.9241	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	724.4489	623.7197	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	431.5196	338.7808	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0000	0.0034	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	717.0865	616.6123	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0307	0.0436	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	889.6270	791.2656	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.2081	0.2374	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	857.2325	762.7312	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	0.7438	0.8080	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	1069.6008	973.3607	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	1.8452	2.0372	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	965.9414	874.5271	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	167.1806	189.4557	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	300.3436	275.4809	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	156.5611	178.2234	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	467.5653	433.6113	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	1.3572	1.3599	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	9,035	9.6591	9.6241	9.6657	9.6398	768	7,413,010.70	
Jun 2014	ZAAD	Future	1,497	9.7321	9.6966	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.8136	9.7774	0.0000	0.0000	0	0.00	
			<u>13,032</u>					<u>768.00</u>	<u>7,413,010.70</u>	<u>2 136 072.00</u>
										<u>16 209 168 272.80</u>
Option										
Jun 2014	ZAAD	9.20 Put	201	99.9544	109.1018	0.0000	0.0000	0	0.00	

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Jun 2014	ZAAD	9.70 Call	201	318.3577	302.0100	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	63.8472	60.1920	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
	Total		13,635					768.00	7,413,010.70	2 138 582.00	16 209 526 521.80
Future											
Mar 2014	ZACA	Future	50	10.0449	9.9882	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	ZACR	Future	100	1.8032	1.7866	0.0000	0.0000	0	0.00		
			100					0.00	0.00	300.00	5 175 800.00
	Total		100					0.00	0.00	300.00	5 175 800.00
Future											
Mar 2014	ZAEU	Future	78,300	14.8093	14.6994	14.8740	14.8128	912	13,534,571.80		
Jun 2014	ZAEU	Future	19,438	15.0074	14.8957	15.0274	15.0274	100	1,502,740.00		
Sep 2014	ZAEU	Future	750	15.2287	15.1145	0.0000	0.0000	0	0.00		
			98,488					1,012.00	15,037,311.80	4 305 270.00	50 616 234 248.40
Option											
Mar 2014	ZAEU	12.65 Put	500	4.0632	4.6135	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	5.3578	6.1092	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	164.8358	141.8504	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
	Total		113,288					1,012.00	15,037,311.80	6 248 808.00	50 891 129 525.73
Future											
Mar 2014	ZAFR	Future	469	11.9958	11.8880	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.1653	12.0554	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	31,596	17.9479	17.7637	17.9904	17.8235	1,189	21,305,815.10		
Jun 2014	ZAGB	Future	1,580	18.1760	17.9890	18.0538	18.0538	10	180,538.00		
Sep 2014	ZAGB	Future	320	18.4276	18.2365	0.0000	0.0000	0	0.00		
			33,496					1,199.00	21,486,353.10	3 257 733.00	43 119 629 266.00
Option											
Mar 2014	ZAGB	12.85 Put	327	0.1206	0.1466	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.1669	0.2017	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	2.0494	2.3167	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	2.9107	3.1141	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	8.1497	9.4111	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	77.7336	106.1362	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	258.2520	197.9644	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	152.1031	190.6985	0.0000	0.0000	0	0.00		
			<u>13,858</u>					<u>0.00</u>	<u>0.00</u>	<u>417 729.00</u>	<u>129 670 299.05</u>
	Total		47,354					1,199.00	21,486,353.10	3 675 462.00	43 249 299 565.05
Future											
Mar 2014	ZAJY	Future	164	0.1040	0.1032	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1055	0.1046	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	364	10.9118	10.8093	10.9100	10.8600	5	5,438,500.00		
Jun 2014	ZAUM	Future	207	11.0579	10.9539	0.0000	0.0000	0	0.00		
			<u>571</u>					<u>5.00</u>	<u>5,438,500.00</u>	<u>50 673.00</u>	<u>44 731 976 980.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	5173.7569	6931.5112	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		771					5.00	5,438,500.00	52 826.00	44 801 592 291.88
Future											
Mar 2014	ZAUS	Future	836,186	10.9118	10.8093	10.9359	10.8288	61,291	667,752,679.40		
Jun 2014	ZAUS	Future	62,418	11.0579	10.9539	11.0700	10.9865	1,446	15,921,112.10		
Sep 2014	ZAUS	Future	6,940	11.2198	11.1137	0.0000	0.0000	0	0.00		
			<u>905,544</u>					<u>62,737.00</u>	<u>683,673,791.50</u>	<u>50 025 405.00</u>	<u>433 365 241 149.50</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	4.5358	5.7683	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	5.9994	7.6911	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	6.9025	9.3252	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	7.9435	11.2632	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	11.7580	16.2426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	928.8934	832.3627	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	17.0934	23.0627	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	746.0253	653.6749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	34.2253	44.3749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	40.2620	51.7549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	658.9559	571.6007	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.33 Call	2,000	633.5376	548.6151	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	625.1435	541.0705	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	55.0060	74.2839	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	65.8718	87.7614	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	539.9524	462.0897	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	78.1524	102.7897	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	503.7080	428.7124	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	91.9080	119.4124	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	468.9913	396.9600	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	124.0415	157.5500	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	429.4022	361.0247	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	404.2854	338.3855	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	2,350	142.4854	179.0855	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	386.1234	322.0965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	374.3377	311.5630	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	346.0029	286.3623	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	227.2239	277.3349	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	294.1194	242.7553	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	270.5257	224.2428	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	231.4039	191.3448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	319.6039	382.0448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	197.8004	163.3788	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	182.8726	151.0396	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	169.0914	139.6916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	106.6925	89.3646	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	5.4230	6.0692	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	7.1904	8.0195	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	41.5598	45.8008	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	45.2656	49.8982	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	60.9083	70.6536	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	64.9881	75.2800	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	66.3950	76.8729	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	85.2255	98.1323	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	10,000	169.7232	199.3097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	227.4374	263.4443	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	552.8668	491.3365	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	12,350	291.5753	258.7962	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	733.6753	804.8962	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	267.3517	237.7084	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	192.8956	172.2299	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	160.5221	143.6656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	21.5540	23.5071	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	8.90 Put	15,296	22.1301	24.1420	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	25.5546	28.2398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	93.9762	103.7625	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	107.3338	118.4837	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	142.2808	162.6594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	147.0168	167.8909	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	151.8620	173.2371	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	191.7690	217.0809	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	228.3942	257.0400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	694.7011	638.5430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	480.1265	441.1558	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	354.9757	327.1267	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	290.6145	268.1345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	284.1478	262.2550	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	276.3313	255.1477	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	145.6155	163.1643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	233.2119	263.2586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	867.4932	805.3023	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	514.3951	477.7607	0.0000	0.0000	0	0.00		
			<u>633,112</u>					<u>0.00</u>	<u>0.00</u>	<u>8 033 750.00</u>	<u>2 375 754 556.69</u>
	Total		<u>1,538,656</u>					<u>62,737.00</u>	<u>683,673,791.50</u>	<u>58 059 155.00</u>	<u>435 740 995 706.19</u>
Grand Total			<u>1,906,916</u>					<u>68,181.00</u>	<u>734 981 207.31</u>	<u>82,565,575</u>	<u>647,563,967,251.76</u>