



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	(323.6028)	(262.9011)	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	898.3996	833.5613	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	979.2218	909.6276	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	152.3201	152.0693	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	374.0864	270.3916	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	868.4877	806.0891	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					0.00	0.00	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	10.76 Call	200	11431.6032	4190.8393	0.0000	0.0000	0	0.00		
			200					0.00	0.00	400.00	3 320 000.00
		Total	200					0.00	0.00	400.00	3 320 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.9159	10.7908	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0612	10.9333	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 039 231.00	18 655 380 728.70
Option											
Jan 2014	DAUS	10.10 Call	500	756.0811	632.1062	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.40 Call	500	457.5521	337.4845	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	747.4378	624.4800	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0162	0.0223	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	919.7244	798.4027	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.1088	0.1464	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	881.8306	765.6278	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.5209	0.6411	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1095.1017	977.7483	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.4365	1.8004	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	988.1980	876.9617	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	155.9885	182.3007	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	302.7143	267.2249	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	150.2789	171.3238	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	475.3843	427.4845	0.0000	0.0000	0	0.00		
			106,858					0.00	0.00	3 061 533.00	176 176 941.78
		Total	137,148					0.00	0.00	5 100 764.00	18 831 557 670.48
Future											
Mar 2014	EUUS	Future	575	1.3672	1.3655	0.0000	0.0000	0	0.00		
			575					0.00	0.00	940.00	12 879 946.00
		Total	575					0.00	0.00	940.00	12 879 946.00
Future											
Mar 2014	ZAAD	Future	8,795	9.7806	9.7772	9.8768	9.8395	640	6,315,930.00		
Jun 2014	ZAAD	Future	1,575	9.8543	9.8499	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,500	9.9373	9.9305	0.0000	0.0000	0	0.00		
			12,870					640.00	6,315,930.00	2 136 923.00	16 217 528 345.50
Option											
Jun 2014	ZAAD	9.20 Put	201	70.6276	71.8426	0.0000	0.0000	0	0.00		

<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>
Jun 2014	ZAAD	9.70 Call	201	382.4654	380.3096	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	76.5846	76.2275	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	13,473					640.00	6,315,930.00	2 139 433.00	16 217 886 594.50
Future											
Mar 2014	ZACA	Future	50	10.0002	9.9339	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	1.8149	1.7915	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	79,509	14.9641	14.7733	15.0091	14.9400	2,789	41,741,613.10		
Jun 2014	ZAEU	Future	19,438	15.1637	14.9692	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.3864	15.1868	0.0000	0.0000	0	0.00		
			99,697					2,789.00	41,741,613.10	4 309 479.00	50 678 971 132.00
Option											
Mar 2014	ZAEU	12.65 Put	500	2.6867	3.6805	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	3.5724	4.9483	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	187.7410	140.4091	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
		Total	114,497					2,789.00	41,741,613.10	6 253 017.00	50 953 866 409.33
Future											
Mar 2014	ZAFR	Future	469	12.1373	11.9983	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.3087	12.1670	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	32,135	17.9624	17.6949	18.0358	17.8952	794	14,273,212.20		
Jun 2014	ZAGB	Future	1,590	18.1902	17.9180	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.4430	18.1637	0.0000	0.0000	0	0.00		
			34,045					794.00	14,273,212.20	3 260 272.00	43 165 004 513.30
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0764	0.1165	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0966	0.1522	0.0000	0.0000	0	0.00		

<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>
Mar 2014	ZAGB	14.25 Put	327	0.6721	1.3067	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	1.0096	1.9000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	4.5629	7.4845	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	56.4250	98.9600	0.0000	0.0000	300	18,276.00		
Mar 2014	ZAGB	18.00 Put	300	404.9253	0.0000	0.0000	0.0000	600	223,715.22		
Mar 2014	ZAGB	18.40 Call	4,700	232.7814	162.4922	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	132.8116	187.8161	0.0000	0.0000	0	0.00		
			<u>14,158</u>					<u>900.00</u>	<u>241,991.22</u>	<u>418 629.00</u>	<u>129 912 290.27</u>
	Total		48,203					1,694.00	14,515,203.42	3 678 901.00	43 294 916 803.57
Future											
Mar 2014	ZAJY	Future	124	0.1056	0.1048	0.1057	0.1057	34	359,278.00		
Jun 2014	ZAJY	Future	12,859	0.1071	0.1063	0.0000	0.0000	25	267,650.00		
			<u>12,983</u>					<u>59.00</u>	<u>626,928.00</u>	<u>523 890.00</u>	<u>5 364 763 029.20</u>
	Total		12,983					59.00	626,928.00	523 890.00	5 364 763 029.20
Future											
Mar 2014	ZAUM	Future	706	10.9449	10.8189	10.9900	10.9565	51	55,881,500.00		
Jun 2014	ZAUM	Future	207	11.0914	10.9629	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	1	11.2541	11.1218	0.0000	0.0000	0	0.00		
			<u>914</u>					<u>51.00</u>	<u>55,881,500.00</u>	<u>51 028.00</u>	<u>45 118 103 070.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	3842.0642	5730.0035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	21419.8035	27729.2863	0.0000	0.0000	0	0.00		
			<u>360</u>					<u>0.00</u>	<u>0.00</u>	<u>2 313.00</u>	<u>74 399 311.88</u>
	Total		1,274					51.00	55,881,500.00	53 341.00	45 192 502 381.88
Future											
Mar 2014	ZAUS	Future	883,490	10.9449	10.8189	10.9900	10.9170	89,895	984,799,371.10		
Jun 2014	ZAUS	Future	57,710	11.0914	10.9629	11.1364	11.0720	1,357	15,038,732.30		
Sep 2014	ZAUS	Future	11,841	11.2541	11.1218	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	100	11.4159	11.2795	0.0000	0.0000	0	0.00		
			<u>953,141</u>					<u>91,252.00</u>	<u>999,838,103.40</u>	<u>50 237 498.00</u>	<u>435 679 964 630.90</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	2.9760	4.1668	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	3.9872	5.6115	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	4.6186	6.8621	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	5.3527	8.3613	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	7.6593	12.2811	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	956.3900	836.6774	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	11.4900	17.7774	0.0000	0.0000	0	0.00		

<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>
Mar 2014	ZAUS	10.20 Call	500	769.3602	654.5090	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	24.4602	35.6090	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	29.2067	41.9582	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	679.6141	570.0329	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	653.3206	546.2000	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	644.6272	538.3697	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	41.0706	61.6975	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	48.3687	73.7333	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	553.6309	456.2154	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	58.7309	87.3154	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	515.4772	421.4107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	70.5772	102.5107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	478.8719	388.2709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	98.9767	137.9354	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	437.0747	350.7546	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	410.5390	327.1240	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	115.6390	158.2240	0.0000	0.0000	1,000	126,500.17		
Mar 2014	ZAUS	10.68 Call	11,000	391.3460	310.1297	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	378.8917	299.1471	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	348.9528	272.9016	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	194.4733	252.8564	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	294.2034	227.7687	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	269.3616	208.7882	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	226.4667	175.3049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	281.5667	356.4049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	191.5499	147.1626	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	176.1517	134.8647	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	162.0075	123.6281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	98.7712	75.1073	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	4.4680	5.4956	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	5.9523	7.2535	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	36.2813	42.6090	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	39.6179	46.4940	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	53.2397	65.9587	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	56.0564	70.2915	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	57.3336	71.7849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	74.5375	91.7678	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	153.4535	188.1120	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	205.1883	250.0271	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	561.4345	484.8504	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	17,350	291.1163	248.4163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	699.7163	785.5163	0.0000	0.0000	0	0.00		

<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>
Jun 2014	ZAUS	11.60 Call	250	266.3232	227.3718	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	190.0037	162.5032	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	157.2584	134.5972	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	20.3235	22.6966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	20.8664	23.3255	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	23.7952	27.2545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	89.1849	99.8330	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	102.0369	114.0393	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	133.1166	156.5633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	137.6734	161.6098	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	142.3386	166.7716	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	180.8826	209.1493	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	216.4022	247.8825	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	708.8294	633.6677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	488.2208	433.9615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	359.4292	319.5343	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	293.5374	260.7212	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	287.0759	254.8751	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	279.0902	247.8217	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	141.2390	156.3451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	223.7672	253.8878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	885.4210	804.9759	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	523.8434	473.7249	0.0000	0.0000	0	0.00		
			<u>649,112</u>					<u>1,000.00</u>	<u>126,500.17</u>	<u>8 054 750.00</u>	<u>2 379 817 756.86</u>
	Total		1,602,253					92,252.00	999,964,603.57	58 292 248.00	438 059 782 387.77
	Grand Total		1,972,847					97,485.00	1 119 045 778.09	82,808,347	650,607,769,636.15