



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	(260.1906)	(204.5617)	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	825.4387	772.3994	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	900.5429	842.1514	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	151.9186	151.7797	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	233.0606	163.7022	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	798.5193	745.4371	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

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Option										
Jan 2014	DAUM	10.30 Call	200	40677.8670	30178.0856	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	10.7804	10.6732	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.9241	10.8158	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	623.7197	519.9391	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	338.7808	252.3558	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0034	0.0040	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	616.6123	515.3183	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0436	0.0711	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	791.2656	693.4143	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.2374	0.3565	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	762.7312	672.5017	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	0.8080	1.0880	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	973.3607	880.8209	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	2.0372	2.7027	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	874.5271	789.5035	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	189.4557	222.8051	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	275.4809	254.2135	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	178.2234	208.9454	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	433.6113	405.0877	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	1.3599	1.3621	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	9,017	9.6241	9.5059	9.5880	9.5880	50	479,400.00	
Jun 2014	ZAAD	Future	1,497	9.6966	9.5769	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.7774	9.6569	0.0000	0.0000	0	0.00	
			<u>13,014</u>					<u>50.00</u>	<u>479,400.00</u>	<u>2 135 304.00</u>
										<u>16 201 755 262.10</u>
Option										
Jun 2014	ZAAD	9.20 Put	201	109.1018	142.0970	0.0000	0.0000	0	0.00	

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Jun 2014	ZAAD	9.70 Call	201	302.0100	249.6062	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	60.1920	48.7153	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	13,617					50.00	479,400.00	2 137 814.00	16 202 113 511.10
Future											
Mar 2014	ZACA	Future	50	9.9882	9.9699	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	1.7866	1.7692	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	78,299	14.6994	14.5769	14.7163	14.6550	1,054	15,441,841.70		
Jun 2014	ZAEU	Future	19,438	14.8957	14.7719	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.1145	14.9888	0.0000	0.0000	0	0.00		
			98,487					1,054.00	15,441,841.70	4 304 258.00	50 601 196 936.60
Option											
Mar 2014	ZAEU	12.65 Put	500	4.6135	5.8725	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	6.1092	7.7498	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	141.8504	125.5029	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
		Total	113,287					1,054.00	15,441,841.70	6 247 796.00	50 876 092 213.93
Future											
Mar 2014	ZAFR	Future	469	11.8880	11.7920	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.0554	11.9587	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	31,077	17.7637	17.5329	17.7924	17.6743	143	2,534,116.90		
Jun 2014	ZAGB	Future	1,570	17.9890	17.7553	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.2365	17.9994	0.0000	0.0000	0	0.00		
			32,967					143.00	2,534,116.90	3 256 534.00	43 098 142 912.90
Option											
Mar 2014	ZAGB	12.85 Put	327	0.1466	0.2447	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.2017	0.3372	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	2.3167	3.3205	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	3.1141	4.4343	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	9.4111	13.1913	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	106.1362	173.3666	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	197.9644	155.0588	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	190.6985	265.8728	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		46,825					143.00	2,534,116.90	3 674 263.00	43 227 813 211.95
Future											
Mar 2014	ZAJY	Future	164	0.1032	0.1023	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1046	0.1037	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	359	10.8093	10.7019	10.7750	10.7750	20	21,550,000.00		
Jun 2014	ZAUM	Future	207	10.9539	10.8451	0.0000	0.0000	0	0.00		
			<u>566</u>					<u>20.00</u>	<u>21,550,000.00</u>	<u>50 668.00</u>	<u>44 726 538 480.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	6931.5112	10194.6721	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		766					20.00	21,550,000.00	52 821.00	44 796 153 791.88
Future											
Mar 2014	ZAUS	Future	802,108	10.8093	10.7019	10.8216	10.7219	47,252	510,090,933.10		
Jun 2014	ZAUS	Future	62,093	10.9539	10.8451	10.9683	10.9235	2,475	27,101,875.00		
Sep 2014	ZAUS	Future	6,940	11.1137	11.0030	11.0795	11.0794	100	1,107,945.00		
			<u>871,141</u>					<u>49,827.00</u>	<u>538,300,753.10</u>	<u>49 962 668.00</u>	<u>432 681 567 358.00</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	5.7683	9.1489	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	7.6911	12.6816	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	9.3252	15.1935	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	11.2632	18.1328	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	16.2426	25.5294	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	832.3627	737.2914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	23.0627	35.3914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	653.6749	568.8818	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	44.3749	66.9818	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	51.7549	79.2485	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	571.6007	494.8807	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.33 Call	2,000	548.6151	473.8467	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	541.0705	466.9592	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	74.2839	108.2339	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	87.7614	125.0472	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	462.0897	395.3521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	102.7897	143.4521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	428.7124	365.3668	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	119.4124	163.4668	0.0000	0.0000	300	33,600.00		
Mar 2014	ZAUS	10.55 Call	50	396.9600	336.9976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	157.5500	208.3412	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	361.0247	305.0806	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	338.3855	285.0786	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	2,350	179.0855	233.1786	0.0000	0.0000	2,350	461,610.50		
Mar 2014	ZAUS	10.68 Call	11,000	322.0965	270.7371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	311.5630	261.4859	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	286.3623	241.5318	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	277.3349	347.3590	0.0000	0.0000	800	216,643.12		
Mar 2014	ZAUS	10.85 Call	1,700	242.7553	205.9448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	224.2428	190.1505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	191.3448	162.1498	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	382.0448	460.2498	0.0000	0.0000	300	108,900.00		
Mar 2014	ZAUS	11.10 Call	400	163.3788	138.4043	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	151.0396	127.9414	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	139.6916	118.3245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	89.3646	76.4851	0.0000	0.0000	2,820	218,738.00		
Jun 2014	ZAUS	8.64 Put	24,582	6.0692	7.7726	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	8.0195	10.1735	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	45.8008	56.6335	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	49.8982	63.1278	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	70.6536	89.7684	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	75.2800	95.2690	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	76.8729	97.1608	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	98.1323	122.1793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	10,000	199.3097	244.5311	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	263.4443	0.0000	0.0000	0.0000	2,350	667,400.00		
Jun 2014	ZAUS	10.80 Call	6	491.3365	440.6700	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	12,350	258.7962	233.1604	0.0000	0.0000	2,585	638,260.00		
Jun 2014	ZAUS	11.50 Put	300	804.8962	888.0604	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	237.7084	214.3430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	172.2299	155.8266	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	143.6656	130.2345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	23.5071	28.0880	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	8.90 Put	15,296	24.1420	28.9725	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	28.2398	33.7786	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	103.7625	120.6699	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	118.4837	142.8131	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	162.6594	192.4855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	167.8909	198.3196	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	173.2371	204.2721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	217.0809	252.7498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	257.0400	299.7390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	638.5430	589.3900	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	441.1558	407.5540	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	327.1267	303.2557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	268.1345	248.8342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	262.2550	243.4480	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	255.1477	236.9431	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	163.1643	184.8392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	263.2586	300.5538	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	805.3023	755.3417	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	477.7607	448.5134	0.0000	0.0000	0	0.00		
			<u>633,112</u>					<u>11,505.00</u>	<u>2,345,151.62</u>	<u>8 033 750.00</u>	<u>2 375 754 556.69</u>
		Total	<u>1,504,253</u>					<u>61,332.00</u>	<u>540,645,904.72</u>	<u>57 996 418.00</u>	<u>435 057 321 914.69</u>
Grand Total			<u>1,873,190</u>					<u>62,599.00</u>	<u>580 651 263.32</u>	<u>82,497,394</u>	<u>646,828,986,044.45</u>