



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-December-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>	Dec 2014 CAFC	Future	2,304	(59.7334)	(103.0091)	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>
		<b>Total</b>	<b>2,304</b>					<b>0.00</b>	<b>0.00</b>	<b>2 304.00</b>	<b>-237 864.96</b>
<b>Future</b>	Dec 2014 CAFE	Future	26,600	643.4595	676.7260	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>	Dec 2014 CAFH	Future	3,784	705.2305	740.3473	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>	Mar 2014 CAFI	Future	2,500	155.3941	155.8468	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>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>	Dec 2014 CAFJ	Future	4,488	(28.5218)	5.7772	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>
		<b>Total</b>	<b>4,488</b>					<b>0.00</b>	<b>0.00</b>	<b>8 976.00</b>	<b>736 032.00</b>
<b>Future</b>	Dec 2014 CAFK	Future	3,101	623.7500	658.2582	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>
		<b>Total</b>	<b>3,101</b>					<b>0.00</b>	<b>0.00</b>	<b>3 101.00</b>	<b>2 110 807.91</b>

<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>
<b>Option</b>										
Jan 2014	DAUM	10.30 Call	200	12430.5334	18023.7259	0.0000	0.0000	0	0.00	
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	<b>400.00</b>
<b>Future</b>										
Feb 2014	DAUS	Future	20,140	10.4129	10.4903	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.5495	10.6288	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>
<b>Option</b>										
Jan 2014	DAUS	10.00 Call	400	327.1556	400.7036	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	29.0001	55.8554	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	296.4460	365.2446	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	119.0636	165.4336	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0048	0.0073	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	305.7771	372.5514	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.2021	0.2446	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	478.2715	546.0093	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.7193	0.9311	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	479.2057	546.0073	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.4056	2.5398	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	669.4037	740.1410	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	5.2407	5.2749	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	609.1324	669.2532	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	338.8621	312.6267	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	218.9365	238.3948	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	301.7612	282.8306	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	352.9852	378.6031	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>
		<b>Total</b>	<b>137,749</b>					<b>0.00</b>	<b>0.00</b>	<b>5 100 163.00</b>
<b>Future</b>										
Mar 2014	EUUS	Future	494	1.3699	1.3670	0.0000	0.0000	0	0.00	
			<u>494</u>					<u>0.00</u>	<u>0.00</u>	<u>709.00</u>
		<b>Total</b>	<b>494</b>					<b>0.00</b>	<b>0.00</b>	<b>709.00</b>
<b>Future</b>										
Mar 2014	ZAAD	Future	9,229	9.2786	9.3115	9.3250	9.3250	100	932,500.00	
Jun 2014	ZAAD	Future	1,145	9.3455	9.3797	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.4237	9.4581	0.0000	0.0000	0	0.00	
			<u>12,874</u>					<u>100.00</u>	<u>932,500.00</u>	<u>2 133 639.00</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>
<b>Total</b>			<b>12,874</b>					<b>100.00</b>	<b>932,500.00</b>	2 135 546.00	16 185 942 409.20
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.8384	9.8015	0.0000	0.0000	0	0.00		
			50					0.00	0.00	27 000.00	204 055 214.60
<b>Total</b>			<b>50</b>					<b>0.00</b>	<b>0.00</b>	27 000.00	204 055 214.60
<b>Future</b>											
Mar 2014	ZAEU	Future	75,973	14.3039	14.3794	14.3600	14.3100	403	5,784,632.00		
Jun 2014	ZAEU	Future	18,703	14.4911	14.5690	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	14.7044	14.7833	0.0000	0.0000	0	0.00		
			95,426					403.00	5,784,632.00	4 291 288.00	50 410 596 818.20
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	9.0279	9.6233	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	12.0280	12.4721	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	99.9609	116.7350	0.0000	0.0000	0	0.00		
			14,800					0.00	0.00	1 943 538.00	274 895 277.33
<b>Total</b>			<b>110,226</b>					<b>403.00</b>	<b>5,784,632.00</b>	6 234 826.00	50 685 492 095.53
<b>Future</b>											
Mar 2014	ZAFR	Future	444	11.6853	11.7522	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	11.8468	11.9161	0.0000	0.0000	0	0.00		
			519					0.00	0.00	380 335.00	3 297 196 348.50
<b>Total</b>			<b>519</b>					<b>0.00</b>	<b>0.00</b>	380 335.00	3 297 196 348.50
<b>Future</b>											
Mar 2014	ZAGB	Future	31,458	17.0547	17.1955	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	1,220	17.2645	17.4093	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	1,000	17.5006	17.6499	0.0000	0.0000	0	0.00		
			33,678					0.00	0.00	3 245 829.00	42 909 052 097.20
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.7898	0.7552	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.1050	1.0558	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	7.5746	7.7672	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	9.6977	9.8072	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	26.2977	24.3696	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	386.8430	335.9292	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	95.7686	124.4706	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	463.9437	415.4778	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
<b>Total</b>			<b>47,536</b>					<b>0.00</b>	<b>0.00</b>	3 663 558.00	43 038 722 396.25

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<b>Future</b>											
Mar 2014	ZAJY	Future	164	0.1004	0.1008	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1018	0.1022	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>
		<b>Total</b>	<b>13,048</b>					<b>0.00</b>	<b>0.00</b>	<b>523 825.00</b>	<b>5 364 073 611.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	396	10.4414	10.5191	10.4918	10.4918	5	5,245,900.00		
Jun 2014	ZAUM	Future	207	10.5771	10.6570	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>5.00</u>	<u>5,245,900.00</u>	<u>50 558.00</u>	<u>44 608 186 020.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	20896.8171	18707.4525	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>
		<b>Total</b>	<b>803</b>					<b>5.00</b>	<b>5,245,900.00</b>	<b>52 711.00</b>	<b>44 677 801 331.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	680,538	10.4414	10.5191	10.5020	10.4500	33,529	351,553,709.90		
Jun 2014	ZAUS	Future	55,893	10.5771	10.6570	10.6319	10.6319	2,500	26,555,950.00		
Sep 2014	ZAUS	Future	6,940	10.7303	10.8112	0.0000	0.0000	0	0.00		
			<u>743,371</u>					<u>36,029.00</u>	<u>378,109,659.90</u>	<u>49 669 499.00</u>	<u>429 537 438 993.20</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	24.5661	23.1879	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	33.8917	31.7209	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	39.5879	36.9076	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	46.0710	42.7934	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	61.7095	56.9377	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	525.3898	593.8195	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	83.9898	74.7195	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	132.1694	117.7227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	392.8107	454.1086	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	151.4107	135.0086	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	172.2628	153.8135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	336.1252	393.2436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	320.3682	376.1745	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	315.2412	370.6081	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	218.7792	196.0005	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	244.4039	219.3749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	262.9609	313.3504	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	243.5706	289.6969	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	302.1706	270.5969	0.0000	0.0000	250	66,612.50		
Mar 2014	ZAUS	10.55 Call	50	225.5975	269.4712	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	367.5640	331.5289	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	205.7898	247.0214	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	193.5841	233.1038	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	184.9261	223.1887	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	179.3812	216.8185	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	143.0427	174.6944	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	132.7786	162.6627	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	114.9117	141.2154	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	673.5117	622.1154	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	100.0350	123.1780	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	93.4693	115.3203	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	87.4198	108.0549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	59.8117	74.5350	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	13.9766	13.8885	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	17.9557	17.7431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	101.2670	94.1051	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	111.6174	103.6215	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	152.8033	141.5158	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	163.9255	151.7597	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	206.2430	187.6726	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	349.6502	389.1076	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	178.7059	200.2779	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	132.8144	148.9534	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	112.7208	126.2996	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	42.3158	39.8949	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	43.6278	41.1143	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	50.7398	47.7203	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	187.3948	174.0940	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	217.9272	202.3502	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	284.4708	264.1454	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	292.7402	271.2831	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	301.7070	278.5428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	373.4722	345.2568	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	436.4365	405.1896	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	492.6520	531.5178	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	346.2303	374.1790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	261.4164	282.6006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	216.7390	234.2548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	212.3382	229.4863	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	207.0215	223.7206	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	263.7160	246.8612	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	414.2584	387.7722	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.00 Call	6	651.4164	694.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	394.9146	421.1086	0.0000	0.0000	0	0.00		
			<u>597,962</u>					<u>250.00</u>	<u>66,612.50</u>	<u>7 961 995.00</u>	<u>2 364 575 467.07</u>
		<b>Total</b>	<b>1,341,333</b>					<b>36,279.00</b>	<b>378,176,272.40</b>	<b>57 631 494.00</b>	<b>431 902 014 460.27</b>

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<b>Grand Total</b>	<b>1,707,609</b>							<b>36,787.00</b>	<b>390 139 304.40</b>	<b>82,105,405</b>	<b>643,147,510,951.83</b>
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