



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	(145.6806)	(133.0105)	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	715.6130	703.1819	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	781.7280	768.4134	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	151.6772	152.8582	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	168.8531	143.3661	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	691.4617	680.8848	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	20861.1608	19778.1889	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>7 577 920.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	400.00	7 577 920.00
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	10.5503	10.5270	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.6994	10.6735	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>	<u>18 648 991 978.50</u>
<b>Option</b>											
Jan 2014	DAUS	10.00 Call	400	473.6294	448.8596	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	38.4674	45.3175	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.10 Call	500	413.9383	396.1999	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.40 Call	500	181.2879	171.7737	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.0021	0.0030	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	414.2907	397.6323	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0903	0.1596	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	583.1712	569.2995	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.4556	0.6108	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	578.2788	566.9224	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	1.4914	2.1511	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	784.4007	769.9098	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	3.6615	4.8289	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	704.9269	693.9267	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	273.2621	290.2199	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	240.8105	240.7838	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	253.0998	266.3413	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	387.7876	384.0928	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>	<u>176 176 941.78</u>
		<b>Total</b>	<b>137,749</b>					<b>0.00</b>	<b>0.00</b>	5 100 163.00	18 825 168 920.28
<b>Future</b>											
Mar 2014	EUUS	Future	650	1.3792	1.3794	0.0000	0.0000	0	0.00		
			<u>650</u>					<u>0.00</u>	<u>0.00</u>	<u>865.00</u>	<u>11 854 321.00</u>
		<b>Total</b>	<b>650</b>					<b>0.00</b>	<b>0.00</b>	865.00	11 854 321.00
<b>Future</b>											
Mar 2014	ZAAD	Future	9,204	9.3658	9.3609	9.3803	9.3803	50	469,015.00		
Jun 2014	ZAAD	Future	1,495	9.4404	9.4318	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,500	9.5185	9.5087	0.0000	0.0000	0	0.00		
			<u>13,199</u>					<u>50.00</u>	<u>469,015.00</u>	<u>2 134 069.00</u>	<u>16 189 982 207.20</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Total</b>			<b>13,199</b>					<b>50.00</b>	<b>469,015.00</b>	2 135 976.00	16 189 982 207.20
<b>Future</b>											
	Mar 2014	ZACA	Future	75	9.8763	9.8794	0.0000	0.0000	0	0.00	
				75					0.00	0.00	27 025.00
			<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 025.00
<b>Future</b>											
	Mar 2014	ZAEU	Future	75,886	14.5944	14.5663	14.6351	14.6351	1,389	20,281,286.80	
	Jun 2014	ZAEU	Future	19,438	14.7975	14.7628	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	Future	750	15.0165	14.9782	0.0000	0.0000	0	0.00	
				96,074					1,389.00	20,281,286.80	4 293 421.00
											50 441 813 526.70
<b>Option</b>											
	Mar 2014	ZAEU	12.65 Put	500	7.2740	6.9413	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	12.85 Put	8,800	9.7929	9.1804	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	15.35 Call	5,500	131.2125	124.6902	0.0000	0.0000	0	0.00	
				14,800					0.00	0.00	1 943 538.00
			<b>Total</b>	<b>110,874</b>					<b>1,389.00</b>	<b>20,281,286.80</b>	6 236 959.00
											50 716 708 804.03
<b>Future</b>											
	Mar 2014	ZAFR	Future	469	11.9126	11.9129	0.0000	0.0000	0	0.00	
	Jun 2014	ZAFR	Future	75	12.0869	12.0826	0.0000	0.0000	0	0.00	
				544					0.00	0.00	380 365.00
			<b>Total</b>	<b>544</b>					<b>0.00</b>	<b>0.00</b>	380 365.00
											3 297 553 522.00
<b>Future</b>											
	Mar 2014	ZAGB	Future	31,571	17.4430	17.4449	17.5470	17.4570	520	9,106,232.60	
	Jun 2014	ZAGB	Future	1,570	17.6716	17.6659	17.7734	17.7734	10	177,734.00	
	Sep 2014	ZAGB	Future	320	17.9137	17.9030	0.0000	0.0000	0	0.00	
				33,461					530.00	9,283,966.60	3 248 525.00
											42 956 162 145.60
<b>Option</b>											
	Mar 2014	ZAGB	12.85 Put	327	0.3649	0.0077	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	13.00 Put	327	0.5189	0.0263	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.25 Put	327	5.0126	5.2255	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.50 Put	327	6.3959	6.6552	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	15.40 Put	7,500	16.3602	16.8939	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	17.00 Put	300	211.3265	212.9865	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	18.40 Call	4,700	140.6941	144.1920	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.88 Put	50	301.0976	305.5699	0.0000	0.0000	0	0.00	
				13,858					0.00	0.00	417 729.00
			<b>Total</b>	<b>47,319</b>					<b>530.00</b>	<b>9,283,966.60</b>	3 666 254.00
											43 085 832 444.65

<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>Future</b>											
Mar 2014	ZAJY	Future	164	0.1007	0.1006	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1021	0.1021	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	398	10.5820	10.5601	10.6450	10.6200	3	3,189,750.00		
Jun 2014	ZAUM	Future	207	10.7283	10.7015	0.0000	0.0000	0	0.00		
			<u>605</u>					<u>3.00</u>	<u>3,189,750.00</u>	<u>50 561.00</u>	<u>44 611 375 770.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	14262.3316	15879.7790	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>805</b>					<b>3.00</b>	<b>3,189,750.00</b>	<b>52 714.00</b>	<b>44 680 991 081.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	717,253	10.5820	10.5601	10.6600	10.5738	72,791	773,749,500.90		
Jun 2014	ZAUS	Future	57,613	10.7283	10.7015	10.8000	10.7240	2,395	25,742,201.00		
Sep 2014	ZAUS	Future	6,940	10.8845	10.8549	0.0000	0.0000	0	0.00		
			<u>781,806</u>					<u>75,186.00</u>	<u>799,491,701.90</u>	<u>49 763 444.00</u>	<u>430 534 118 380.40</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	14.1555	17.7703	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	19.8311	24.5140	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	23.3630	28.6600	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	27.4389	33.4027	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	37.4895	44.9524	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	632.5685	619.8373	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	50.5685	59.7373	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	84.4686	96.8332	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	480.6216	472.1653	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	98.6216	112.0653	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	114.2921	128.8053	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	413.5240	407.1848	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	394.6233	388.8978	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	388.4510	382.9265	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	150.3429	166.9197	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	170.7695	188.3202	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	324.8062	321.3844	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	298.4514	295.9028	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	216.4514	235.8028	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	273.6860	271.9509	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	10.60 Put	200	270.8872	291.7320	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	248.9120	247.9833	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	233.6060	233.1558	0.0000	0.0000	400	105,440.00		
Mar 2014	ZAUS	10.68 Call	11,000	222.7309	222.6096	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	215.7608	215.8436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	170.0205	171.3188	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	157.0986	158.6860	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	134.2665	136.2979	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	552.2665	576.1979	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	114.9714	117.2915	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	106.8400	109.2505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	99.3741	101.8498	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	65.7099	68.2205	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	10.4184	13.0482	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	13.4375	16.5838	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	74.8991	84.4412	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	82.9471	93.0841	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	115.4619	127.7037	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	124.3638	137.1142	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	154.1879	168.4678	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	400.2627	396.5476	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	199.1077	200.3676	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	145.9476	148.0964	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	122.7283	125.1423	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	34.4325	37.5006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	35.4968	38.6524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	41.2709	44.8918	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	151.4489	162.2609	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	177.0313	189.1396	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	233.5207	248.1992	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	240.0884	255.0436	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	246.7765	262.0061	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	305.9447	323.1726	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	362.3653	381.0685	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	550.5263	544.2672	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	383.8804	381.0766	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	287.7571	286.6347	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	237.1221	236.7391	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	232.1409	231.8249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	226.1176	225.8795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	222.0284	233.0054	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	354.0115	369.0420	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>
Dec 2014	ZAUS	11.00 Call	6	719.9557	708.5354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	432.7205	427.3708	0.0000	0.0000	0	0.00		
			<u>598,362</u>					<u>400.00</u>	<u>105,440.00</u>	<u>7 962 395.00</u>	<u>2 364 680 907.07</u>
		<b>Total</b>	<b>1,380,168</b>					<b>75,586.00</b>	<b>799,597,141.90</b>	<b>57 725 839.00</b>	<b>432 898 799 287.47</b>

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<b>Grand Total</b>	<b>1,747,408</b>							<b>77,558.00</b>	<b>832 821 160.30</b>	<b>82,205,223</b>	<b>644,232,609,457.93</b>
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