



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	(161.3385)	(145.6806)	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	729.5150	715.6130	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	796.4345	781.7280	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	151.5927	151.6772	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	179.4150	168.8531	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	704.7854	691.4617	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	23075.8291	20861.1608	0.0000	0.0000	0	0.00	
			200					0.00	0.00	400.00
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	400.00
<b>Future</b>										
Feb 2014	DAUS	Future	20,140	10.5788	10.5503	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.7257	10.6994	0.0000	0.0000	0	0.00	
			30,290					0.00	0.00	2 038 630.00
<b>Option</b>										
Jan 2014	DAUS	10.00 Call	400	505.7714	473.6294	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	45.3741	38.4674	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	439.5972	413.9383	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	197.3230	181.2879	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0033	0.0021	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	439.0300	414.2907	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0995	0.0903	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	609.6088	583.1712	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.4475	0.4556	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	600.0958	578.2788	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	1.3731	1.4914	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	806.4523	784.4007	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	3.5107	3.6615	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	723.3894	704.9269	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	260.9453	273.2621	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	243.4159	240.8105	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	243.7948	253.0998	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	391.1395	387.7876	0.0000	0.0000	0	0.00	
			107,459					0.00	0.00	3 061 533.00
		<b>Total</b>	<b>137,749</b>					<b>0.00</b>	<b>0.00</b>	5 100 163.00
<b>Future</b>										
Mar 2014	EUUS	Future	650	1.3768	1.3792	0.0000	0.0000	0	0.00	
			650					0.00	0.00	865.00
		<b>Total</b>	<b>650</b>					<b>0.00</b>	<b>0.00</b>	865.00
<b>Future</b>										
Mar 2014	ZAAD	Future	9,142	9.4172	9.3658	9.4174	9.4174	289	2,716,547.00	
Jun 2014	ZAAD	Future	1,495	9.4909	9.4404	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.5697	9.5185	0.0000	0.0000	0	0.00	
			13,137					289.00	2,716,547.00	2 134 358.00
										16 192 698 754.20

<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>13,137</b>					<b>289.00</b>	<b>2,716,547.00</b>	2 136 265.00	16 192 698 754.20
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.9495	9.8763	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	27 025.00	204 302 927.10
<b>Total</b>			<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 025.00	204 302 927.10
<b>Future</b>											
Mar 2014	ZAEU	Future	75,886	14.6073	14.5944	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	19,438	14.8075	14.7975	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.0262	15.0165	0.0000	0.0000	0	0.00		
			<u>96,074</u>					<u>0.00</u>	<u>0.00</u>	4 293 421.00	50 441 813 526.70
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	6.1463	7.2740	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	8.1375	9.7929	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	126.8884	131.2125	0.0000	0.0000	0	0.00		
			<u>14,800</u>					<u>0.00</u>	<u>0.00</u>	1 943 538.00	274 895 277.33
<b>Total</b>			<b>110,874</b>					<b>0.00</b>	<b>0.00</b>	6 236 959.00	50 716 708 804.03
<b>Future</b>											
Mar 2014	ZAFR	Future	469	11.9183	11.9126	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.0902	12.0869	0.0000	0.0000	0	0.00		
			<u>544</u>					<u>0.00</u>	<u>0.00</u>	380 365.00	3 297 553 522.00
<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	17.5420	17.4430	17.4130	17.4130	101	1,759,413.00		
Jun 2014	ZAGB	Future	1,570	17.7679	17.6716	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.0104	17.9137	0.0000	0.0000	0	0.00		
			<u>33,461</u>					<u>101.00</u>	<u>1,759,413.00</u>	3 248 626.00	42 957 921 558.60
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.2890	0.3649	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.4102	0.5189	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	4.3877	5.0126	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	5.5933	6.3959	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	14.2172	16.3602	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	174.5186	211.3265	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	156.0075	140.6941	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	264.6291	301.0976	0.0000	0.0000	0	0.00		
			<u>13,858</u>					<u>0.00</u>	<u>0.00</u>	417 729.00	129 670 299.05
<b>Total</b>			<b>47,319</b>					<b>101.00</b>	<b>1,759,413.00</b>	3 666 355.00	43 087 591 857.65

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<b>Future</b>											
Mar 2014	ZAJY	Future	164	0.1011	0.1007	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1025	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	10.6098	10.5820	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	207	10.7543	10.7283	0.0000	0.0000	0	0.00		
			<u>605</u>					<u>0.00</u>	<u>0.00</u>	<u>50 561.00</u>	<u>44 611 375 770.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	13301.6786	14262.3316	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>0.00</b>	<b>0.00</b>	<b>52 714.00</b>	<b>44 680 991 081.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	717,196	10.6098	10.5820	10.6200	10.5734	5,089	53,896,685.10		
Jun 2014	ZAUS	Future	57,613	10.7543	10.7283	10.7717	10.7717	50	538,585.00		
Sep 2014	ZAUS	Future	6,940	10.9105	10.8845	0.0000	0.0000	0	0.00		
			<u>781,749</u>					<u>5,139.00</u>	<u>54,435,270.10</u>	<u>49 768 583.00</u>	<u>430 588 553 650.50</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	13.0842	14.1555	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	18.4286	19.8311	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	21.7642	23.3630	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	25.6203	27.4389	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	35.1521	37.4895	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	657.3914	632.5685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	47.5914	50.5685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	77.6622	84.4686	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	500.8640	480.6216	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	91.0640	98.6216	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	105.9620	114.2921	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	432.2003	413.5240	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	412.8168	394.6233	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	406.4832	388.4510	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	140.4116	150.3429	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	160.0218	170.7695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	341.0401	324.8062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	313.8661	298.4514	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	204.0661	216.4514	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	288.2871	273.6860	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.60 Put	200	254.4858	270.8872	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	260.1317	248.9120	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	244.1275	233.6060	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	232.7480	222.7309	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	225.4517	215.7608	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	177.5011	170.0205	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	163.9361	157.0986	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	139.9531	134.2665	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	530.1531	552.2665	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	119.6750	114.9714	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	110.7525	106.8400	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	102.9111	99.3741	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	67.6095	65.7099	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	9.9131	10.4184	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	12.8150	13.4375	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	70.6788	74.8991	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	78.4264	82.9471	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	109.8358	115.4619	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	118.4588	124.3638	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	147.4088	154.1879	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	408.2248	400.2627	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	201.6090	199.1077	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	147.3860	145.9476	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	123.6542	122.7283	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	33.4875	34.4325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	34.5221	35.4968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	40.1339	41.2709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	144.8824	151.4489	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	169.8600	177.0313	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	225.1845	233.5207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	231.6289	240.0884	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	238.1938	246.7765	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	293.1958	305.9447	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	348.5247	362.3653	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	558.9095	550.5263	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	388.8276	383.8804	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	291.0952	287.7571	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	239.4654	237.1221	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	234.3899	232.1409	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	228.2522	226.1176	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	213.0304	222.0284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	342.9795	354.0115	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.00 Call	6	726.5834	719.9557	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	12.01 Call	500	435.5154	432.7205	0.0000	0.0000	0	0.00	
			<u>598,362</u>					<u>0.00</u>	<u>0.00</u>	<u>7 962 395.00</u>
	<b>Total</b>		<b>1,380,111</b>					<b>5,139.00</b>	<b>54,435,270.10</b>	<b>57 730 978.00</b>
										<b>2 364 680 907.07</b>

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<b>Grand Total</b>	<b>1,747,289</b>						<b>5,529.00</b>	<b>58 911 230.10</b>	<b>82,210,752</b>	<b>644,291,520,688.03</b>
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