



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-January-2014

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	(204.5617)	(239.2268)	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		<b>Total</b>	<b>2,304</b>					<b>0.00</b>	<b>0.00</b>	2 304.00	-237 864.96
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	772.3994	801.1855	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26 600.00	17 657 226.30
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	842.1514	873.1731	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	151.7797	151.0898	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	2 500.00	387 500.00
<b>Future</b>											
Dec 2014	CAFJ	Future	4,488	163.7022	207.0060	0.0000	0.0000	0	0.00		
			4,488					0.00	0.00	8 976.00	736 032.00
		<b>Total</b>	<b>4,488</b>					<b>0.00</b>	<b>0.00</b>	8 976.00	736 032.00
<b>Future</b>											
Dec 2014	CAFK	Future	3,101	745.4371	774.8736	0.0000	0.0000	0	0.00		
			3,101					0.00	0.00	3 101.00	2 110 807.91
		<b>Total</b>	<b>3,101</b>					<b>0.00</b>	<b>0.00</b>	3 101.00	2 110 807.91

<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	30178.0856	36408.7619	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	10.6732	10.7371	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.8158	10.8787	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>
<b>Option</b>										
Jan 2014	DAUS	10.10 Call	500	519.9391	581.0514	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	252.3558	307.1117	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0040	0.0033	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	515.3183	576.5787	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.0711	0.0619	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	693.4143	753.7111	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.3565	0.3420	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	672.5017	730.0286	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	1.0880	1.2592	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	880.8209	940.0071	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	2.7027	2.9933	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	789.5035	847.6694	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	222.8051	212.4336	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	254.2135	276.6380	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	208.9454	196.9010	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	405.0877	431.5972	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>
		<b>Total</b>	<b>137,148</b>					<b>0.00</b>	<b>0.00</b>	<b>5 100 764.00</b>
<b>Future</b>										
Mar 2014	EUUS	Future	575	1.3621	1.3612	0.0000	0.0000	0	0.00	
			<u>575</u>					<u>0.00</u>	<u>0.00</u>	<u>940.00</u>
		<b>Total</b>	<b>575</b>					<b>0.00</b>	<b>0.00</b>	<b>940.00</b>
<b>Future</b>										
Mar 2014	ZAAD	Future	9,017	9.5059	9.5877	0.0000	0.0000	120	1,142,574.00	
Jun 2014	ZAAD	Future	1,497	9.5769	9.6575	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,500	9.6569	9.7399	0.0000	0.0000	0	0.00	
			<u>13,014</u>					<u>120.00</u>	<u>1,142,574.00</u>	<u>2 135 254.00</u>
										<u>16 201 275 862.10</u>
<b>Option</b>										
Jun 2014	ZAAD	9.20 Put	201	142.0970	120.3570	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	249.6062	286.0091	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	48.7153	57.7035	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		<b>Total</b>	<b>13,617</b>					<b>120.00</b>	<b>1,142,574.00</b>	2 137 764.00	16 201 634 111.10
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.9699	10.0724	0.0000	0.0000	0	0.00		
			50					0.00	0.00	27 050.00	204 555 677.10
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	27 050.00	204 555 677.10
<b>Future</b>											
Mar 2014	ZACR	Future	100	1.7692	1.7781	1.7880	1.7880	100	1,788,000.00		
			100					100.00	1,788,000.00	300.00	5 175 800.00
		<b>Total</b>	<b>100</b>					<b>100.00</b>	<b>1,788,000.00</b>	300.00	5 175 800.00
<b>Future</b>											
Mar 2014	ZAEU	Future	77,251	14.5769	14.6546	14.6600	14.6295	518	7,582,505.00		
Jun 2014	ZAEU	Future	19,438	14.7719	14.8483	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	14.9888	15.0699	0.0000	0.0000	0	0.00		
			97,439					518.00	7,582,505.00	4 303 204.00	50 585 755 094.90
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	5.8725	5.2132	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	7.7498	6.8225	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	125.5029	145.7088	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>112,239</b>					<b>518.00</b>	<b>7,582,505.00</b>	6 246 742.00	50 860 650 372.23
<b>Future</b>											
Mar 2014	ZAFR	Future	469	11.7920	11.9005	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	11.9587	12.0668	0.0000	0.0000	0	0.00		
			544					0.00	0.00	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	31,074	17.5329	17.6593	17.6862	17.6400	27	477,481.20		
Jun 2014	ZAGB	Future	1,570	17.7553	17.8796	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	17.9994	18.1285	0.0000	0.0000	0	0.00		
			32,964					27.00	477,481.20	3 256 391.00	43 095 608 796.00
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.2447	0.2459	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.3372	0.3468	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	3.3205	3.9718	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	4.4343	5.0383	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	13.1913	12.5347	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	173.3666	145.3219	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	155.0588	189.8094	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	265.8728	235.1948	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>
	<b>Total</b>		<b>46,822</b>					<b>27.00</b>	<b>477,481.20</b>	<b>3 674 120.00</b>	<b>43 225 279 095.05</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	164	0.1023	0.1028	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1037	0.1042	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	372	10.7019	10.7661	10.7760	10.7760	10	10,776,000.00		
Jun 2014	ZAUM	Future	207	10.8451	10.9079	0.0000	0.0000	0	0.00		
			<u>579</u>					<u>10.00</u>	<u>10,776,000.00</u>	<u>50 648.00</u>	<u>44 704 988 480.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	10194.6721	8646.1759	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>779</b>					<b>10.00</b>	<b>10,776,000.00</b>	<b>52 801.00</b>	<b>44 774 603 791.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	795,081	10.7019	10.7661	10.7800	10.7074	9,739	104,666,476.50		
Jun 2014	ZAUS	Future	63,468	10.8451	10.9079	10.8586	10.8586	100	1,085,860.00		
Sep 2014	ZAUS	Future	6,940	11.0030	11.0684	0.0000	0.0000	0	0.00		
			<u>865,489</u>					<u>9,839.00</u>	<u>105,752,336.50</u>	<u>49 912 841.00</u>	<u>432 143 266 604.90</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	9.1489	8.0825	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	12.6816	10.7709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	15.1935	12.9596	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	18.1328	15.5295	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	25.5294	22.0277	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	737.2914	796.8437	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	35.3914	30.7437	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	568.8818	623.1683	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	66.9818	57.0683	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	79.2485	65.9539	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	494.8807	544.4225	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.33 Call	2,000	473.8467	522.5618	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	466.9592	515.3953	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	108.2339	92.1898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	125.0472	107.5919	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	395.3521	440.6650	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	143.4521	124.5650	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	365.3668	409.2331	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,900	163.4668	143.1331	0.0000	0.0000	300	40,500.00		
Mar 2014	ZAUS	10.55 Call	50	336.9976	379.4076	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	208.3412	185.0902	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	305.0806	345.7380	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	285.0786	324.5659	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	270.7371	309.3473	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	261.4859	299.5152	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	241.5318	276.0076	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	347.3590	312.8475	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	205.9448	235.3242	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	190.1505	218.0222	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	162.1498	187.2090	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	460.2498	421.1090	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	138.4043	160.9271	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	127.9414	149.2932	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	118.3245	138.5704	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	76.4851	90.4954	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	7.7726	9.0783	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	10.1735	11.7765	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	56.6335	57.2720	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	63.1278	61.9563	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	89.7684	87.2151	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	95.2690	0.0000	0.0000	0.0000	10,000	812,700.00		
Jun 2014	ZAUS	10.01 Put	50	97.1608	94.2019	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	122.1793	117.8078	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	10,000	244.5311	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	440.6700	482.6687	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	10,000	233.1604	0.0000	0.0000	0.0000	10,000	2,493,000.00		
Jun 2014	ZAUS	11.50 Put	300	888.0604	0.0000	0.0000	0.0000	300	248,100.00		
Jun 2014	ZAUS	11.60 Call	250	214.3430	239.9613	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	155.8266	176.4275	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	130.2345	148.3243	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	28.0880	26.9440	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	28.9725	27.6254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	33.7786	32.2889	0.0000	0.0000	20,000	696,000.00		

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Sep 2014	ZAUS	9.90 Put	6	120.6699	116.8097	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	142.8131	133.0372	0.0000	0.0000	5,000	641,958.00		
Sep 2014	ZAUS	10.19 Put	2,870	192.4855	181.3652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	198.3196	187.0547	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	204.2721	192.8653	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	252.7498	240.2716	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	299.7390	283.1600	0.0000	0.0000	5,000	1,498,550.00		
Sep 2014	ZAUS	10.95 Call	6	589.3900	628.0566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	407.5540	437.3917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	303.2557	326.3931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	248.8342	268.6174	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	243.4480	262.8405	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	236.9431	255.8628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	184.8392	178.0703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	300.5538	286.3092	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	755.3417	796.2299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	448.5134	476.6197	0.0000	0.0000	0	0.00		
			<u>622,912</u>					<u>50,600.00</u>	<u>6,430,808.00</u>	<u>8 022 245.00</u>	<u>2 373 409 405.07</u>
	<b>Total</b>		<b><u>1,488,401</u></b>					<b><u>60,439.00</u></b>	<b><u>112,183,144.50</u></b>	<b><u>57 935 086.00</u></b>	<b><u>434 516 676 009.97</u></b>
<b>Grand Total</b>			<b><u>1,856,300</u></b>					<b><u>61,214.00</u></b>	<b><u>133 949 704.70</u></b>	<b><u>82,434,795</u></b>	<b><u>646,248,334,781.13</u></b>