



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	(81.2827)	(101.3690)	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	658.7310	674.1603	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	721.2153	737.5458	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	155.4982	156.9716	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	26.9738	40.4802	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	641.6155	657.4282	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>										
Dec 2013	DAUM	10.30 Call	200	6069.5883	9659.3765	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	10.4490	10.4822	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.5873	10.6204	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>										
Dec 2013	DAUS	9.55 Put	500	0.0624	0.0825	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.10 Put	500	11.7910	11.7609	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.51 Call	500	23.3226	38.6223	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.84 Call	500	1.9578	5.1698	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.00 Call	400	368.7582	402.5553	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	69.0743	82.9507	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0322	0.0348	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	350.7191	377.0211	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.3328	0.2965	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	518.1287	544.3963	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.9659	0.9163	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	520.3111	542.8748	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.8164	2.6822	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	709.1810	734.1339	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	5.6179	5.4066	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	645.3112	666.2468	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	329.5285	316.7713	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	235.3173	240.5956	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	295.4549	285.3680	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	374.4645	381.8221	0.0000	0.0000	0	0.00	
			<u>108,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 059 533.00</u>
		<b>Total</b>	<b>138,749</b>					<b>0.00</b>	<b>0.00</b>	<b>5 098 163.00</b>
<b>Future</b>										
Mar 2014	EUUS	Future	494	1.3763	1.3743	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	10,412	9.2790	9.2930	0.0000	0.0000	0	0.00	
Jun 2014	ZAAD	Future	300	9.3477	9.3615	0.0000	0.0000	0	0.00	
Sep 2014	ZAAD	Future	2,000	9.4294	9.4427	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			12,712					0.00	0.00	2 129 154.00	16 143 975 090.20
		<b>Total</b>	<b>12,712</b>					<b>0.00</b>	<b>0.00</b>	2 131 061.00	16 143 975 090.20
<b>Future</b>											
	Mar 2014 ZACA	Future	50	9.8230	9.8944	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	75,192	14.4202	14.4443	14.4254	14.4175	526	7,582,846.00		
	Jun 2014 ZAEU	Future	17,743	14.6100	14.6337	0.0000	0.0000	0	0.00		
			92,935					526.00	7,582,846.00	4 282 586.00	50 284 763 989.80
<b>Option</b>											
	Mar 2014 ZAEU	12.65 Put	500	9.1997	9.0026	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	11.7617	11.4390	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	135.3281	140.4964	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>107,735</b>					<b>526.00</b>	<b>7,582,846.00</b>	6 226 124.00	50 559 659 267.13
<b>Future</b>											
	Mar 2014 ZAFR	Future	444	11.8223	11.8391	0.0000	0.0000	0	0.00		
	Jun 2014 ZAFR	Future	75	11.9868	12.0041	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	31,473	17.1613	17.0825	17.1400	17.1400	17	291,380.00		
	Jun 2014 ZAGB	Future	602	17.3742	17.2944	0.0000	0.0000	0	0.00		
			32,075					17.00	291,380.00	3 242 665.00	42 853 846 475.80
<b>Option</b>											
	Mar 2014 ZAGB	12.85 Put	327	0.8452	0.9240	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	13.00 Put	327	1.1750	1.2729	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.25 Put	327	7.9357	8.2391	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	14.50 Put	327	9.9825	10.3204	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	15.40 Put	7,500	24.5653	25.2139	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	17.00 Put	300	360.9184	400.1902	0.0000	0.0000	0	0.00		
	Mar 2014 ZAGB	18.40 Call	4,700	129.2029	120.1393	0.0000	0.0000	0	0.00		
	Jun 2014 ZAGB	16.88 Put	50	433.0908	470.3406	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
		<b>Total</b>	<b>45,933</b>					<b>17.00</b>	<b>291,380.00</b>	3 660 394.00	42 983 516 774.85

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<b>Future</b>											
Mar 2014	ZAJY	Future	164	0.1018	0.1022	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1032	0.1036	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	364	10.4776	10.5106	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	200	10.6154	10.6486	0.0000	0.0000	0	0.00		
			<u>564</u>					<u>0.00</u>	<u>0.00</u>	<u>50 519.00</u>	<u>44 566 901 950.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	21116.6352	19517.8837	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>764</b>					<b>0.00</b>	<b>0.00</b>	<b>52 672.00</b>	<b>44 636 517 261.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	655,640	10.4776	10.5106	10.5000	10.4786	24,839	260,541,508.20		
Jun 2014	ZAUS	Future	55,373	10.6154	10.6486	0.0000	0.0000	3,600	38,334,960.00		
Sep 2014	ZAUS	Future	4,720	10.7732	10.8055	10.7718	10.7718	1,070	11,526,026.00		
Dec 2014	ZAUS	Future	0	10.9204	10.9539	0.0000	0.0000	3,600	39,332,160.00		
			<u>715,733</u>					<u>33,109.00</u>	<u>349,734,654.20</u>	<u>49 498 019.00</u>	<u>427 725 502 773.80</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	27.2504	24.7523	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	37.3184	33.7976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	43.4094	39.2798	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	50.2934	45.4865	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	66.7231	60.3496	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	564.7698	589.5466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	87.1698	78.9466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	135.3078	123.6873	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	431.9923	452.1724	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	154.3923	141.5724	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	420.0551	439.7503	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	175.0096	160.9741	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	374.7532	392.4978	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	369.3647	386.8631	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	358.7664	375.7788	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	353.5582	370.3252	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	220.8076	204.3337	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	245.9488	228.2685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	300.1455	314.2812	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	278.1572	291.1371	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	10.50 Put	3,200	300.5572	280.5371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	259.1976	271.2670	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	363.9393	342.1493	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	238.1590	249.2009	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	225.1144	235.5098	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	215.8211	225.7514	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	209.8492	219.4784	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	170.3124	177.9283	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	158.9972	166.0311	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	138.7942	144.7854	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	661.1942	634.1854	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	121.6987	126.8290	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	114.2027	118.9695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	107.2590	111.6908	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	75.0197	77.9281	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	14.5654	14.0245	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	18.6408	17.9194	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	101.8127	95.3968	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	112.0012	105.1281	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	152.4263	143.8686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	163.3155	154.3359	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	204.7688	191.0179	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	378.8230	389.2870	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	198.1119	202.9525	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	148.4120	151.8205	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	126.4273	129.1543	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	38.3691	37.3096	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	39.6214	38.5213	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	50,000	46.4311	45.1063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	180.0263	174.2548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	50,000	210.1113	203.3881	0.0000	0.0000	5,000	1,026,850.00		
Sep 2014	ZAUS	10.19 Put	2,870	275.8106	267.1211	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	283.9552	274.4791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	292.7605	281.9621	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	363.3346	349.7598	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	425.3478	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	520.2137	533.4003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	367.8334	376.6385	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	278.6162	284.8250	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	231.3265	236.1613	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	226.6590	231.3564	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	221.0129	225.5447	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.00 Put	6	258.1450	247.9436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	405.8023	391.1176	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	681.9716	695.1163	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	417.3470	424.6910	0.0000	0.0000	0	0.00		
			<u>615,962</u>					<u>5,000.00</u>	<u>1,026,850.00</u>	<u>7 937 745.00</u>	<u>2 356 973 924.57</u>
	<b>Total</b>		<b>1,331,695</b>					<b>38,109.00</b>	<b>350,761,504.20</b>	<b>57 435 764.00</b>	<b>430 082 476 698.37</b>

<b>Grand Total</b>			<b>1,694,676</b>					<b>38,652.00</b>	<b>358 635 730.20</b>	<b>81,890,685</b>	<b>640,847,429,435.68</b>
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