



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	(103.0091)	(120.5981)	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	676.7260	690.5584	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	740.3473	755.0106	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	155.8468	156.6282	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	5.7772	81.8502	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	658.2582	672.5013	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	18023.7259	20058.9175	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>7 577 920.00</b>
<b>Future</b>										
Feb 2014	DAUS	Future	20,140	10.4903	10.5182	0.0000	0.0000	0	0.00	
May 2014	DAUS	Future	10,150	10.6288	10.6571	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>18 648 991 978.50</b>
<b>Option</b>										
Dec 2013	DAUS	9.55 Put	500	0.0075	0.0162	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.10 Put	500	0.8190	1.2355	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.51 Call	500	7.5602	16.2210	0.0000	0.0000	0	0.00	
Dec 2013	DAUS	10.84 Call	500	0.1614	0.4556	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.00 Call	400	400.7036	427.9688	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.50 Call	201	55.8554	68.2278	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.10 Call	500	365.2446	387.3348	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.40 Call	500	165.4336	179.3457	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	8.30 Put	6,000	0.0073	0.0125	0.0000	0.0000	0	0.00	
Jan 2014	DAUS	10.12 Call	6,000	372.5514	393.6623	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	8.30 Put	6,000	0.2446	0.2358	0.0000	0.0000	0	0.00	
Feb 2014	DAUS	10.00 Call	6,000	546.0093	568.8067	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	8.30 Put	6,000	0.9311	0.8059	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.10 Call	6,000	546.0073	565.6401	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	2.5398	2.5018	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	740.1410	761.6318	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	5.2749	5.1148	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	669.2532	687.1390	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	10.33 Put	19,547	312.6267	297.8406	0.0000	0.0000	0	0.00	
Aug 2014	DAUS	12.07 Call	19,547	238.3948	241.6770	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	282.8306	271.8296	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	378.6031	384.4907	0.0000	0.0000	0	0.00	
			<u>109,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 061 533.00</u>
		<b>Total</b>	<b>139,749</b>					<b>0.00</b>	<b>0.00</b>	<b>5 100 163.00</b>
										<b>18 825 168 920.28</b>
<b>Future</b>										
Mar 2014	EUUS	Future	494	1.3670	1.3662	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>9 701 833.00</b>
<b>Future</b>										
Mar 2014	ZAAD	Future	9,129	9.3115	9.2758	9.3490	9.3110	2,480	23,133,950.00	

<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	Future	1,145	9.3797	9.3441	9.4032	9.3573	1,290	12,118,604.00		
Sep 2014	ZAAD	Future	2,500	9.4581	9.4241	9.4736	9.4041	500	4,719,425.00		
			<u>12,774</u>					<u>4,270.00</u>	<u>39,971,979.00</u>	<u>2 133 539.00</u>	<u>16 185 009 909.20</u>
		<b>Total</b>	<b>12,774</b>					<b>4,270.00</b>	<b>39,971,979.00</b>	<b>2 135 446.00</b>	<b>16 185 009 909.20</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.8015	9.8377	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 000.00</u>	<u>204 055 214.60</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>27 000.00</b>	<b>204 055 214.60</b>
<b>Future</b>											
Mar 2014	ZAEU	Future	75,973	14.3794	14.4088	14.4914	14.3678	4,387	63,333,184.60		
Jun 2014	ZAEU	Future	18,703	14.5690	14.5995	14.6173	14.5458	1,060	15,472,215.00		
Sep 2014	ZAEU	Future	750	14.7833	14.8169	14.8204	14.7079	750	11,047,800.00		
			<u>95,426</u>					<u>6,197.00</u>	<u>89,853,199.60</u>	<u>4 290 885.00</u>	<u>50 404 812 186.20</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	9.6233	9.3972	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	12.4721	12.2143	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	116.7350	119.9751	0.0000	0.0000	0	0.00		
			<u>14,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1 943 538.00</u>	<u>274 895 277.33</u>
		<b>Total</b>	<b>110,226</b>					<b>6,197.00</b>	<b>89,853,199.60</b>	<b>6 234 423.00</b>	<b>50 679 707 463.53</b>
<b>Future</b>											
Mar 2014	ZAFR	Future	444	11.7522	11.7700	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	11.9161	11.9352	0.0000	0.0000	0	0.00		
			<u>519</u>					<u>0.00</u>	<u>0.00</u>	<u>380 335.00</u>	<u>3 297 196 348.50</u>
		<b>Total</b>	<b>519</b>					<b>0.00</b>	<b>0.00</b>	<b>380 335.00</b>	<b>3 297 196 348.50</b>
<b>Future</b>											
Mar 2014	ZAGB	Future	31,458	17.1955	17.2420	17.3300	17.1961	744	12,843,223.40		
Jun 2014	ZAGB	Future	1,220	17.4093	17.4565	17.4753	17.3908	1,420	24,762,548.00		
Sep 2014	ZAGB	Future	1,000	17.6499	17.6985	17.6972	17.5674	1,000	17,599,850.00		
			<u>33,678</u>					<u>3,164.00</u>	<u>55,205,621.40</u>	<u>3 245 829.00</u>	<u>42 909 052 097.20</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.7552	0.6989	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.0558	0.9781	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	7.7672	7.5778	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	9.8072	9.5349	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	24.3696	23.3570	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	335.9292	318.1090	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	124.4706	132.5532	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.88 Put	50	415.4778	398.6998	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>3,164.00</b>	<b>55,205,621.40</b>	3 663 558.00	43 038 722 396.25
<b>Future</b>											
Mar 2014	ZAJY	Future	164	0.1008	0.1013	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1022	0.1027	0.0000	0.0000	0	0.00		
			13,048					0.00	0.00	523 825.00	5 364 073 611.20
		<b>Total</b>	<b>13,048</b>					<b>0.00</b>	<b>0.00</b>	523 825.00	5 364 073 611.20
<b>Future</b>											
Mar 2014	ZAUM	Future	391	10.5191	10.5470	10.5811	10.4412	27	28,544,890.00		
Jun 2014	ZAUM	Future	207	10.6570	10.6854	10.7152	10.6595	7	7,493,280.00		
			598					34.00	36,038,170.00	50 553.00	44 602 940 120.00
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	18707.4525	17507.3591	0.0000	0.0000	0	0.00		
			200					0.00	0.00	2 153.00	69 615 311.88
		<b>Total</b>	<b>798</b>					<b>34.00</b>	<b>36,038,170.00</b>	52 706.00	44 672 555 431.88
<b>Future</b>											
Mar 2014	ZAUS	Future	707,079	10.5191	10.5470	10.6208	10.5185	113,751	1,205,079,486.10		
Jun 2014	ZAUS	Future	57,343	10.6570	10.6854	10.7152	10.7152	2,520	27,024,904.00		
Sep 2014	ZAUS	Future	6,940	10.8112	10.8417	10.8637	10.7762	520	5,647,649.00		
			771,362					116,791.00	1,237,752,039.10	49 633 470.00	429 159 329 333.30
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	23.1879	21.1977	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	31.7209	28.9973	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	36.9076	33.7487	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	42.7934	39.1512	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	56.9377	52.1709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	593.8195	615.6159	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	74.7195	68.6159	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	117.7227	109.0692	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	454.1086	472.4472	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	135.0086	125.4472	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	153.8135	143.3212	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	393.2436	409.7099	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	376.1745	392.0736	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	370.6081	386.3166	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	196.0005	183.6204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	219.3749	206.0499	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.45 Call	7,500	313.3504	326.9885	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	289.6969	302.4121	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	270.5969	255.4121	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	269.4712	279.2943	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	331.5289	312.7353	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	247.0214	255.9887	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	233.1038	241.5369	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	223.1887	231.2412	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	216.8185	224.6275	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	174.6944	180.8757	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	162.6627	168.3795	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	141.2154	146.1122	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	622.1154	599.1122	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	123.1780	127.0617	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	115.3203	118.8899	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	108.0549	111.3371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	74.5350	76.5431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	13.8885	13.5042	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	17.7431	17.2069	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	94.1051	88.4734	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	103.6215	97.5918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	141.5158	134.0371	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	151.7597	143.9190	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	187.6726	176.7743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	389.1076	397.1384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	200.2779	203.6066	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	148.9534	151.2675	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	126.2996	128.1225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	39.8949	35.7629	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	41.1143	36.9228	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	47.7203	43.2263	0.0000	0.0000	5,000	255,000.00		
Sep 2014	ZAUS	9.90 Put	6	174.0940	164.2450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	202.3502	192.1132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	264.1454	253.3191	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	271.2831	260.4040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	278.5428	267.6163	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	345.2568	330.3661	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	5,000	405.1896	389.3193	0.0000	0.0000	5,000	2,165,000.00		
Sep 2014	ZAUS	10.95 Call	6	531.5178	542.6930	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	374.1790	381.0791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	282.6006	287.0455	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	234.2548	237.1842	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	12.39 Call	2,870	229.4863	232.2655	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	223.7206	226.3192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	246.8612	236.9091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	387.7722	375.3718	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	694.0000	705.3864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	421.1086	427.3678	0.0000	0.0000	0	0.00		
			<u>597,962</u>					<u>10,000.00</u>	<u>2,420,000.00</u>	<u>7 961 745.00</u>	<u>2 364 508 854.57</u>
	<b>Total</b>		<b><u>1,369,324</u></b>					<b><u>126,791.00</u></b>	<b><u>1,240,172,039.10</u></b>	<b><u>57 595 215.00</u></b>	<b><u>431 523 838 187.87</u></b>

<b>Grand Total</b>	<b><u>1,737,495</u></b>							<b><u>140,456.00</u></b>	<b><u>1 461 241 009.10</u></b>	<b><u>82,068,618</u></b>	<b><u>642,757,371,647.43</u></b>
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