



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 14/06/2012 To: 14/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.74470	10.69790	0
14/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.67290	1.62640	0
14/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.42290	1.37640	0
14/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
14/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.37290	1.32640	0
14/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
14/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.39536	1.35191	16,000
14/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01296	0.01291	9,200
14/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.25147	1.20807	37,000
14/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01907	0.01907	0
14/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.15688	1.11355	0
14/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02448	0.02455	8,000
14/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.06365	1.02042	0
14/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03125	0.03142	246
14/06/2012	\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.77296	0.72669	6,700
14/06/2012	\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00006	0.00029	6,800
14/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.88241	0.84239	0
14/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.05001	0.05339	2,500
14/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.84069	0.80184	0
14/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.05829	0.06284	44,100
14/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.62319	0.57734	0
14/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00029	0.00094	200
14/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.72154	0.68704	0
14/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.08914	0.09804	20,360
14/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.85788	0.82750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.17458	0.18820	15,000
14/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.95267	1.89585	200
14/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.51167	0.50165	0
14/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.79252	0.76529	0
14/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.20922	0.22599	20,000
14/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.92414	0.89997	0
14/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28754	0.30707	180
14/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.23662	0.20197	7,000
14/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.01372	0.02557	0
14/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.49130	0.46913	0
14/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20890	0.23013	5,000
14/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.65104	0.63285	0
14/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31774	0.34355	6,000
14/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.41651	0.39901	0
14/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.28411	0.31001	0
14/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.37296	0.35839	2,000
14/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.34056	0.36939	0
14/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.52238	0.51012	6,000
14/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.48908	0.52082	0
14/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.28543	0.27510	25,100
14/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.50303	0.53610	0
14/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.45208	0.44129	0
14/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.61878	0.65199	300
14/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.00367	0.00462	5,000
14/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.43077	0.47822	0
14/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.90824	0.89377	0
14/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97964	1.00997	0
14/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.51963	0.50912	180
14/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.88303	0.91622	0
14/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.18230	0.17590	5,500
14/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.84990	0.88690	0
14/06/2012	\$ / R On 18-June-12	9.25	C	Foreign Exchange Future	0.00040	0.00051	0
14/06/2012	\$ / R On 18-June-12	9.25	P	Foreign Exchange Future	0.82750	0.87411	0
14/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.16618	0.16030	250
14/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.93378	0.97130	0
14/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.28290	0.27546	300
14/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.14960	1.18616	0
14/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00001	0
14/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.87710	1.92361	0
14/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.16948	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.93618	0.00000	0
14/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.12102	0.00000	0
14/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.58772	0.00000	0
14/06/2012	\$ / R MAXI On 18-March-13			Foreign Exchange Future	8.73660	8.69290	0
14/06/2012	\$ / R MAXI On 18-June-12	8.38	C	Foreign Exchange Future	0.09740	0.00000	0
14/06/2012	\$ / R MAXI On 18-June-12	8.38	P	Foreign Exchange Future	0.05450	0.00000	0
14/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.37710	0.00000	0
14/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.33470	0.00000	0
14/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.52615	0.00000	0
14/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.48285	0.00000	0
14/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.04660	0.00000	0
14/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.56690	13.52790	1,855
14/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.98970	1.95070	0
14/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
14/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.92677	1.89366	0
14/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02217	0.02326	6,000
14/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.17160	1.14435	0
14/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.06700	0.07395	38,400
14/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.59577	0.55997	0
14/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.00607	0.00927	0
14/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.69324	0.00000	0
14/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.65484	0.00000	0
14/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.39164	0.38887	24,000
14/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58704	0.61847	0
14/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.25530	0.00000	0
14/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.21840	0.00000	0
14/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.27799	0.27946	14,400
14/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.87339	0.90906	0
14/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10920	0.10850	0
14/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00695	0.00000	0
14/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00775	0.00000	0
14/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.28210	11.19830	435
14/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.32690	1.25401	0
14/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02050	0.02252	10,200
14/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	1.00950	0.93083	0
14/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00000	0.00003	1,000
14/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.04279	0.97470	0
14/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03639	0.04320	1,625
14/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.80954	0.73106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00004	0.00026	1,000
14/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.75959	0.68123	0
14/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00009	0.00043	5,120
14/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.91235	0.84812	0
14/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.05595	0.06662	33,360
14/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.56065	0.48351	5,120
14/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00115	0.00271	5,120
14/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.67431	0.62294	0
14/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.11791	0.14144	1,500
14/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.82575	0.00000	0
14/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.22885	0.00000	375
14/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.76519	0.00000	0
14/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.26829	0.00000	750
14/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.10376	0.06639	5,120
14/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.04426	0.08559	5,120
14/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.56284	0.00000	0
14/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.48594	0.00000	0
14/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.70080	0.00000	0
14/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.62660	0.00000	0
14/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.46005	0.00000	750
14/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.66315	0.00000	0
14/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	1.00527	0.00000	0
14/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.92317	0.00000	0
14/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.21436	0.20425	15,360
14/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.70796	0.77275	0
14/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.43110	8.38910	2,360
14/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	1.03200	0.99000	0
14/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00100	0.00100	0
14/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.24500	0.21900	0
14/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.06400	0.08000	0
14/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.75670	9.73800	0
14/06/2012	AU\$ / R On 18-June-12	8.37	C	Foreign Exchange Future	0.07748	0.00000	0
14/06/2012	AU\$ / R On 18-June-12	8.37	P	Foreign Exchange Future	0.03978	0.00000	0
14/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.30155	0.00000	0
14/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.27075	0.00000	0
14/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.41557	0.00000	0
14/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.38027	0.00000	0
14/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.50699	0.00000	0
14/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.47359	0.00000	0
14/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.39160	8.35250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	CAD/ R On 18-June-12	8.17	C	Foreign Exchange Future	0.07575	0.00000	0
14/06/2012	CAD/ R On 18-June-12	8.17	P	Foreign Exchange Future	0.03005	0.00000	0
14/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.26417	0.00000	0
14/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.22697	0.00000	0
14/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.38427	0.00000	0
14/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.34267	0.00000	0
14/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.42350	0.37810	2,835
14/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
14/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00000	0.00000	8,000
14/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00160	0.00480	0
14/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
14/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.10310	0.10180	11,120
14/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05250	0.05340	7,100
14/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.11440	0.12200	14,700
14/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02920	0.02750	8,000
14/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.15970	0.16730	12,800
14/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.07870	0.07430	4,800
14/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.10180	9.03970	0
14/06/2012	CHF / R On 18-June-12	8.77	C	Foreign Exchange Future	0.10589	0.00000	0
14/06/2012	CHF / R On 18-June-12	8.77	P	Foreign Exchange Future	0.04149	0.00000	0
14/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.36151	0.00000	0
14/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.30161	0.00000	0
14/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.53224	0.00000	0
14/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.47044	0.00000	0
14/06/2012	DAUS On 27-December-12			Any day expiry	8.64770	8.60380	0
14/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.22700	1.18200	0
14/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04400	0.04300	0
14/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.04800	1.00900	0
14/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.12000	0.12500	7,530
14/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.58900	0.56900	0
14/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.25600	0.28000	0
14/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.58100	0.56700	7,530
14/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.44300	0.47300	0
14/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.68370	6.63120	0
14/06/2012	NZ\$ / R On 18-June-12	6.53	C	Foreign Exchange Future	0.08403	0.00000	0
14/06/2012	NZ\$ / R On 18-June-12	6.53	P	Foreign Exchange Future	0.03413	0.00000	0
14/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.21433	0.00000	0
14/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.16273	0.00000	0
14/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.33100	0.00000	0
14/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.27730	0.00000	0

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14/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.35090	1.34420	0
14/06/2012	YUAN/R On 18-June-12	1.31	C	Foreign Exchange Future	0.01825	0.00000	0
14/06/2012	YUAN/R On 18-June-12	1.31	P	Foreign Exchange Future	0.00615	0.00000	0
14/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.05862	0.00000	0
14/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05212	0.00000	0
14/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.08382	0.00000	0
14/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07292	0.00000	0
<b>Futures Open Interest</b>							<b>733,127.00</b>
<b>Options Open Interest</b>							<b>728,235.00</b>
<b>Total</b>							<b>1,461,362.00</b>