



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 19/06/2012 To: 19/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.55000	10.66850	0
19/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.19410	1.31579	16,000
19/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01250	0.01269	9,200
19/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.05003	1.17159	37,000
19/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01843	0.01849	0
19/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.95540	1.07674	0
19/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02380	0.02364	8,000
19/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.86223	0.98322	0
19/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03063	0.03012	246
19/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.69459	0.80606	0
19/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.06299	0.05296	2,500
19/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.65550	0.76485	0
19/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.07390	0.06175	44,100
19/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.54594	0.64761	0
19/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.11434	0.09451	20,360
19/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.69132	0.78355	0
19/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.21112	0.17955	15,000
19/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.70565	1.85631	200
19/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.57645	0.49151	0
19/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.63274	0.71855	0
19/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.25254	0.21455	20,000
19/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.76163	0.84568	0
19/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.33053	0.28778	180
19/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.37645	0.45374	0
19/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.24485	0.20064	100
19/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.35375	0.42757	0

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19/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.27215	0.22447	5,000
19/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.51573	0.58583	0
19/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.38553	0.33183	6,000
19/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.29387	0.35726	0
19/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.36227	0.30416	0
19/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.26035	0.31736	2,000
19/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.42875	0.36426	0
19/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.40542	0.46302	6,000
19/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.57522	0.50902	0
19/06/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.64204	0.00000	0
19/06/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.75674	0.00000	0
19/06/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.63870	0.00000	0
19/06/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.76340	0.00000	0
19/06/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.63538	0.00000	0
19/06/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.77008	0.00000	0
19/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.34652	0.39723	0
19/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.71632	0.64323	300
19/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.77471	0.82028	0
19/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	1.06301	0.97748	0
19/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.41136	0.45996	180
19/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.98026	0.90206	0
19/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.11959	0.14787	5,500
19/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.98799	0.89477	0
19/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.10812	0.13408	250
19/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.07652	0.98098	0
19/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.20886	0.24338	300
19/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.27866	1.18938	0
19/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.12013	0.14354	0
19/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.08993	1.98954	0
19/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.08038	0.10230	0
19/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.75018	2.64830	0
19/06/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.62530	8.75000	0
19/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.26351	0.32107	0
19/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.42191	0.35797	0
19/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.40868	0.46664	0
19/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.56848	0.50264	0
19/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
19/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.15890	0.03210	0
19/06/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.64204	0.00000	0
19/06/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.75674	0.00000	0

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19/06/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.63870	0.00000	0
19/06/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.76340	0.00000	0
19/06/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.63538	0.00000	0
19/06/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.77008	0.00000	0
19/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.38660	13.56540	1,855
19/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.75125	1.91870	0
19/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02165	0.01920	6,000
19/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.00760	1.15931	0
19/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.07800	0.05981	38,400
19/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.57762	0.67081	0
19/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.71592	0.63561	0
19/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.29390	0.37077	24,000
19/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.66430	0.57127	0
19/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.09789	1.20668	0
19/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.24129	1.17128	0
19/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.20202	0.26213	14,400
19/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.97242	0.86263	0
19/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10690	0.10870	0
19/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00555	0.00638	0
19/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00865	0.00768	0
19/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.17110	11.17110	435
19/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.13616	1.21983	0
19/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01816	0.01863	10,200
19/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.86156	0.94043	0
19/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04356	0.03923	1,625
19/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.73427	0.81193	0
19/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06627	0.06073	33,360
19/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.51613	0.58478	0
19/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.14813	0.13358	1,500
19/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.66861	0.73955	0
19/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.26511	0.24925	375
19/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.61619	0.68456	0
19/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.31269	0.29425	750
19/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.43842	0.49463	0
19/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.55492	0.52433	0
19/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.56603	0.63019	0
19/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.69073	0.66299	0
19/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.35297	0.40137	750
19/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.74947	0.71107	0
19/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.92617	0.92238	0

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19/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.95507	0.95128	0
19/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.14150	0.17389	15,360
19/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.82350	0.77269	0
19/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.23350	8.35330	2,360
19/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	0.83400	0.95400	0
19/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00100	0.00100	0
19/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.09400	0.16800	0
19/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.11100	0.06500	0
19/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.71710	9.76940	0
19/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.27298	0.30057	0
19/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.27618	0.25907	0
19/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.38813	0.41619	0
19/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.39023	0.37099	0
19/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.47942	0.50847	0
19/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.48732	0.46577	0
19/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.25230	8.31700	0
19/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.18719	0.21360	0
19/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.28729	0.25230	0
19/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.29783	0.32782	0
19/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.39553	0.36082	0
19/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.10890	0.11200	11,120
19/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05130	0.05290	7,100
19/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.14620	0.13220	14,700
19/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02730	0.03120	8,000
19/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.20440	0.16060	12,800
19/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.06470	0.08090	4,800
19/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.94730	9.00700	0
19/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.28335	0.32311	0
19/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.37505	0.35711	0
19/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.44547	0.49596	0
19/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.53817	0.52896	0
19/06/2012	DAUS On 27-December-12			Any day expiry	8.44440	8.56860	0
19/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.02700	1.14700	0
19/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04600	0.04300	0
19/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.86300	0.96800	0
19/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.13900	0.11900	7,530
19/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.45100	0.52400	0
19/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.32000	0.27000	0
19/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.45800	0.51900	7,530
19/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.52400	0.46000	0

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19/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65480	6.70550	0
19/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.17384	0.21562	0
19/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.16224	0.14112	0
19/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.29366	0.32701	0
19/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.26886	0.25151	0
19/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.32230	1.34120	0
19/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.04128	0.05093	0
19/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.06308	0.05413	0
19/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.06557	0.07539	0
19/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.08327	0.07419	0
Futures Open Interest							653,245.00
Options Open Interest							569,011.00
Total							1,222,256.00