



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 02/08/2012 To: 02/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.45470	9.31770	0
02/08/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.27830	1.16706	16,000
02/08/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00130	0.00176	9,200
02/08/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.12906	1.01814	37,000
02/08/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00206	0.00284	0
02/08/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.02983	0.91924	0
02/08/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00283	0.00394	8,000
02/08/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.93091	0.82138	0
02/08/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.00391	0.00608	246
02/08/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.73703	0.63177	0
02/08/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.01003	0.01647	2,500
02/08/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.68981	0.58604	0
02/08/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.01281	0.02074	44,100
02/08/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.55250	0.45487	0
02/08/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.02550	0.03957	20,360
02/08/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.67115	0.58841	0
02/08/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.09745	0.12731	15,000
02/08/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.56093	1.46463	200
02/08/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.42163	0.45183	0
02/08/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.59683	0.52248	0
02/08/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.12313	0.16138	20,000
02/08/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.71889	0.64989	0
02/08/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.19359	0.23769	180
02/08/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.31785	0.24715	0
02/08/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.09085	0.13185	600
02/08/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.28586	0.21995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.10886	0.15465	0
02/08/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.27971	0.21477	300
02/08/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.11271	0.15947	0
02/08/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.44509	0.38926	0
02/08/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.22139	0.27816	6,000
02/08/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.20279	0.15537	3,000
02/08/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.17579	0.24007	3,000
02/08/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.16224	0.12340	2,000
02/08/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.23524	0.30810	0
02/08/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.14490	0.10989	500
02/08/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.26790	0.34459	0
02/08/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.31247	0.27444	6,000
02/08/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.38877	0.46334	0
02/08/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.55129	0.51033	0
02/08/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.57219	0.64483	0
02/08/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.54766	0.50701	0
02/08/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.57856	0.65151	0
02/08/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.54407	0.50372	0
02/08/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.58497	0.65822	0
02/08/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.24931	0.21943	0
02/08/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.52561	0.60833	300
02/08/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.66489	0.62737	0
02/08/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.84099	0.91947	0
02/08/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.31718	0.29145	180
02/08/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.79188	0.87925	0
02/08/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.03601	0.02793	7,400
02/08/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.80901	0.91263	0
02/08/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02971	0.02308	250
02/08/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.90271	1.00778	0
02/08/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.12235	0.10947	300
02/08/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.09865	1.19837	0
02/08/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.23058	0.21294	500
02/08/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.15528	1.25074	0
02/08/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.15378	0.14346	500
02/08/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.72848	1.83126	0
02/08/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05915	0.05375	0
02/08/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.93545	2.04265	0
02/08/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.12669	0.11847	250
02/08/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.05139	2.15627	0
02/08/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.10877	0.10217	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.33347	2.43997	0
02/08/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.03625	0.03013	0
02/08/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.61255	2.71903	0
02/08/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.71910	8.60550	0
02/08/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.16594	0.12629	0
02/08/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.22894	0.30099	0
02/08/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.31606	0.27757	0
02/08/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.38236	0.45647	0
02/08/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.12931	0.09785	60
02/08/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.30231	0.38255	0
02/08/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.06470	0.17780	0
02/08/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.55129	0.51033	0
02/08/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.57219	0.64483	0
02/08/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.54766	0.50701	0
02/08/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.57856	0.65151	0
02/08/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.54407	0.50372	0
02/08/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.58497	0.65822	0
02/08/2012	£ / R On 18-March-13			Foreign Exchange Future	13.39030	13.27690	2,356
02/08/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.73549	1.62148	0
02/08/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00279	0.00308	6,000
02/08/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.95231	0.84398	0
02/08/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.01961	0.02558	38,400
02/08/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.38960	0.35585	0
02/08/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.52720	0.60745	0
02/08/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.12539	0.10077	24,000
02/08/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.49269	0.58237	0
02/08/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.89857	0.85259	0
02/08/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.03827	1.10569	0
02/08/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.33080	0.30318	0
02/08/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.64840	0.73478	100
02/08/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.82587	0.78299	0
02/08/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	1.13557	1.20609	200
02/08/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.05701	0.04634	14,400
02/08/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.82431	0.92794	0
02/08/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.74617	0.70679	200
02/08/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	1.25587	1.32989	0
02/08/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.18682	0.17349	100
02/08/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.15442	1.25509	0
02/08/2012	£ / R On 18-March-13	14.40	C	Foreign Exchange Future	0.57301	0.54171	200

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02/08/2012	£ / R On 18-March-13	14.40	P	Foreign Exchange Future	1.58271	1.66481	0
02/08/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10910	0.10770	20,018
02/08/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00478	0.00428	0
02/08/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00568	0.00658	0
02/08/2012	€ / R On 13-December-13			Foreign Exchange Future	10.81430	10.78390	435
02/08/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.81973	0.79565	0
02/08/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01143	0.01235	10,200
02/08/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.94537	0.92325	0
02/08/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.05537	0.05885	5,690
02/08/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.54142	0.52005	0
02/08/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03312	0.03675	1,625
02/08/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.41801	0.39892	0
02/08/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.05971	0.06562	33,360
02/08/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.21666	0.20377	0
02/08/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.15836	0.17047	1,500
02/08/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.38844	0.37507	0
02/08/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.29844	0.31067	375
02/08/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.34247	0.33175	0
02/08/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.35247	0.36735	750
02/08/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.21008	0.20277	0
02/08/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.64008	0.65837	0
02/08/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.18152	0.17540	0
02/08/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.74152	0.76100	100
02/08/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.32850	0.31921	0
02/08/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.76910	0.78601	0
02/08/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.17191	0.16610	100
02/08/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.78191	0.80170	0
02/08/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.15446	0.14921	750
02/08/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.86446	0.88481	0
02/08/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.60886	0.59630	0
02/08/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.99456	1.01240	0
02/08/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01825	0.01759	15,360
02/08/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.00995	1.03429	0
02/08/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.10309	0.09953	100
02/08/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.21309	1.23513	0
02/08/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	8.95650	8.83900	0
02/08/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.40441	0.33399	0
02/08/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.03011	0.04569	0
02/08/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.48311	0.42324	0
02/08/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.11471	0.14094	0

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02/08/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.54705	0.49211	0
02/08/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.19005	0.22341	0
02/08/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.46460	8.37800	0
02/08/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.19951	0.14777	0
02/08/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.08451	0.11857	0
02/08/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.29865	0.25169	0
02/08/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.18405	0.22369	0
02/08/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.21600	0.22630	11,120
02/08/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.03550	0.03300	7,100
02/08/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.11530	0.16300	14,700
02/08/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.05330	0.04060	8,000
02/08/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.12810	0.17920	12,800
02/08/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.11520	0.09270	4,800
02/08/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.11190	0.11190	7,000
02/08/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.65800	8.64040	0
02/08/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.06457	0.06082	0
02/08/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.43637	0.45082	0
02/08/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.20632	0.20151	0
02/08/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.58832	0.60111	0
02/08/2012	DAAS On 02-August-12			Any day expiry	8.38380	8.26560	0
02/08/2012	DAAS On 02-August-12	8.24	C	Any day expiry	0.14380	0.04520	0
02/08/2012	DAAS On 02-August-12	8.24	P	Any day expiry	0.00000	0.01960	0
02/08/2012	DAAS On 02-August-12	8.25	C	Any day expiry	0.13380	0.03864	0
02/08/2012	DAAS On 02-August-12	8.25	P	Any day expiry	0.00000	0.02304	0
02/08/2012	DAAS On 02-August-12	8.26	C	Any day expiry	0.12380	0.03377	0
02/08/2012	DAAS On 02-August-12	8.26	P	Any day expiry	0.00000	0.02817	0
02/08/2012	DAAS On 02-August-12	8.30	C	Any day expiry	0.08380	0.01923	0
02/08/2012	DAAS On 02-August-12	8.30	P	Any day expiry	0.00000	0.05363	0
02/08/2012	DANZ On 07-August-12			Any day expiry	6.79050	6.71470	2,000
02/08/2012	DANZ On 07-August-12	6.64	C	Any day expiry	0.16103	0.10077	0
02/08/2012	DANZ On 07-August-12	6.64	P	Any day expiry	0.01053	0.02607	0
02/08/2012	DANZ On 07-August-12	6.65	C	Any day expiry	0.15222	0.09339	0
02/08/2012	DANZ On 07-August-12	6.65	P	Any day expiry	0.01172	0.02869	0
02/08/2012	DANZ On 07-August-12	6.66	C	Any day expiry	0.14353	0.08623	0
02/08/2012	DANZ On 07-August-12	6.66	P	Any day expiry	0.01303	0.03153	0
02/08/2012	DANZ On 07-August-12	6.69	C	Any day expiry	0.11834	0.06624	0
02/08/2012	DANZ On 07-August-12	6.69	P	Any day expiry	0.01784	0.04154	15,000
02/08/2012	DANZ On 07-August-12	6.71	C	Any day expiry	0.10241	0.05539	0
02/08/2012	DANZ On 07-August-12	6.71	P	Any day expiry	0.02191	0.05069	5,000
02/08/2012	DAUS On 27-December-12			Any day expiry	8.53800	8.42530	0

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02/08/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.08700	0.97900	0
02/08/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.01100	0.01600	0
02/08/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.87700	0.78500	0
02/08/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.05900	0.08000	7,530
02/08/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.38400	0.32300	0
02/08/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.15800	0.21000	0
02/08/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.37000	0.32700	7,530
02/08/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.34200	0.41200	0
02/08/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.86410	6.78580	0
02/08/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.25233	0.19253	0
02/08/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.03003	0.04733	0
02/08/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.33666	0.28923	0
02/08/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.10256	0.13343	0
02/08/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.32840	1.31020	0
02/08/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.02439	0.01764	0
02/08/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.03519	0.04664	0
02/08/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.04687	0.04018	0
02/08/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.05847	0.06998	0
Futures Open Interest							555,761.00
Options Open Interest							585,401.00
Total							1,141,162.00