



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 15/08/2012 To: 15/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.33100	9.22430	0
15/08/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.10627	1.04505	16,000
15/08/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00087	0.00125	9,200
15/08/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.95711	0.89632	37,000
15/08/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00171	0.00252	0
15/08/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.85809	0.79781	0
15/08/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00269	0.00401	8,000
15/08/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.75978	0.70038	0
15/08/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.00438	0.00658	246
15/08/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.56732	0.51085	0
15/08/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.01192	0.01705	2,500
15/08/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.52057	0.46523	0
15/08/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.01517	0.02143	44,100
15/08/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.38750	0.33921	0
15/08/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.03210	0.04541	20,360
15/08/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.52435	0.48232	0
15/08/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.12365	0.14442	15,000
15/08/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.43786	1.37020	200
15/08/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.44256	0.46310	0
15/08/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.46263	0.42396	0
15/08/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.16193	0.18606	20,000
15/08/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.59066	0.55451	0
15/08/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.23976	0.26691	180
15/08/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.17970	0.14926	0
15/08/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.12430	0.15546	600
15/08/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.15386	0.12930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.14846	0.18550	0
15/08/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.14956	0.12561	300
15/08/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.15416	0.19181	0
15/08/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.33430	0.30355	3,000
15/08/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.28360	0.31564	6,000
15/08/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.09968	0.08311	3,000
15/08/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.24428	0.28931	3,000
15/08/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.07411	0.06158	2,000
15/08/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.31871	0.36778	0
15/08/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.06385	0.05299	500
15/08/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.35845	0.40919	0
15/08/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.22902	0.20753	6,000
15/08/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.47832	0.51963	0
15/08/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.46474	0.43851	0
15/08/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.66104	0.69871	0
15/08/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.46161	0.43553	0
15/08/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.66791	0.70573	0
15/08/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.45850	0.43257	0
15/08/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.67480	0.71277	0
15/08/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.18014	0.16302	0
15/08/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.62944	0.67512	300
15/08/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.59281	0.55714	0
15/08/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.93331	0.96724	0
15/08/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.25295	0.23565	180
15/08/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.90205	0.94805	0
15/08/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.01221	0.01042	7,400
15/08/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.95681	1.01662	0
15/08/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.00982	0.00846	250
15/08/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.05442	1.11466	0
15/08/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.08634	0.07800	300
15/08/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.23564	1.29010	0
15/08/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.18230	0.16947	500
15/08/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.28140	1.33187	0
15/08/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.12118	0.11247	500
15/08/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.87028	1.92487	0
15/08/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.04107	0.03713	0
15/08/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.09037	2.14923	0
15/08/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.09954	0.09251	250
15/08/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.19864	2.25491	0
15/08/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.08558	0.07965	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.48468	2.54205	0
15/08/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.02145	0.01862	0
15/08/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.77075	2.83072	0
15/08/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.54370	8.47980	0
15/08/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.07635	0.06346	0
15/08/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.31095	0.35966	0
15/08/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.23185	0.21013	0
15/08/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.47115	0.51223	0
15/08/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.05501	0.04560	60
15/08/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.39961	0.45180	0
15/08/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
15/08/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.23910	0.30240	0
15/08/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.46474	0.43851	0
15/08/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.66104	0.69871	0
15/08/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.46161	0.43553	0
15/08/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.66791	0.70573	0
15/08/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.45850	0.43257	0
15/08/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.67480	0.71277	0
15/08/2012	£ / R On 18-March-13			Foreign Exchange Future	13.25180	13.14430	2,356
15/08/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.60250	1.49924	0
15/08/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00100	0.00154	6,000
15/08/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.81477	0.71654	0
15/08/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.01327	0.01884	38,400
15/08/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.30634	0.27393	0
15/08/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.57854	0.65193	0
15/08/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.05535	0.04229	24,000
15/08/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.55385	0.64459	0
15/08/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.80552	0.75111	0
15/08/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.08372	1.13681	0
15/08/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.25439	0.22788	0
15/08/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.70659	0.78588	100
15/08/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.73675	0.68539	0
15/08/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	1.18495	1.24109	200
15/08/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.01767	0.01324	14,400
15/08/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.91617	1.01554	0
15/08/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.66173	0.61390	200
15/08/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	1.30993	1.36960	0
15/08/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.13156	0.11914	100
15/08/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.23376	1.32714	0
15/08/2012	£ / R On 18-March-13	14.40	C	Foreign Exchange Future	0.50032	0.46089	200

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15/08/2012	£ / R On 18-March-13	14.40	P	Foreign Exchange Future	1.64852	1.71659	0
15/08/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10600	0.10530	20,018
15/08/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00324	0.00296	0
15/08/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00724	0.00766	0
15/08/2012	€ / R On 13-December-13			Foreign Exchange Future	10.70600	10.65450	435
15/08/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.69826	0.65695	0
15/08/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.00666	0.00855	10,200
15/08/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.82332	0.78675	0
15/08/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.05262	0.06035	5,690
15/08/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.41793	0.38303	0
15/08/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.02633	0.03463	1,625
15/08/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.29681	0.26735	0
15/08/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.05521	0.06895	33,360
15/08/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.12022	0.10693	0
15/08/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.17862	0.20853	1,500
15/08/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.29960	0.28286	0
15/08/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.32890	0.35646	375
15/08/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.26287	0.24807	0
15/08/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.39217	0.42167	750
15/08/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.15353	0.14517	0
15/08/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.70283	0.73877	0
15/08/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.13149	0.12443	0
15/08/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.81079	0.84803	100
15/08/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.26764	0.25655	0
15/08/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.82884	0.86205	0
15/08/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.12404	0.11742	100
15/08/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.85334	0.89102	0
15/08/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.11063	0.10479	750
15/08/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.93993	0.97839	0
15/08/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.55054	0.52948	0
15/08/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.04454	1.07498	0
15/08/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.00429	0.00377	15,360
15/08/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.11269	1.15537	0
15/08/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.07199	0.06841	100
15/08/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.30129	1.34201	0
15/08/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	8.81870	8.71290	0
15/08/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.26486	0.21161	0
15/08/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.03806	0.05921	0
15/08/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.36054	0.31560	0
15/08/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.14354	0.17350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.43272	0.39115	0
15/08/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.23232	0.26595	0
15/08/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.41470	8.33400	0
15/08/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.14104	0.09745	0
15/08/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.07544	0.11135	0
15/08/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.25971	0.21819	0
15/08/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.19501	0.23419	0
15/08/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.28190	0.28530	11,120
15/08/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.01680	0.01500	7,100
15/08/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.16950	0.20460	14,700
15/08/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03220	0.02660	8,000
15/08/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.14250	0.19530	12,800
15/08/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.08570	0.06650	4,800
15/08/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.10740	0.09770	7,000
15/08/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.56470	8.52560	0
15/08/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.02795	0.02280	0
15/08/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.48935	0.52240	0
15/08/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.15579	0.14794	0
15/08/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.63109	0.66234	0
15/08/2012	DAUS On 27-December-12			Any day expiry	8.36460	8.30180	0
15/08/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.91700	0.85800	0
15/08/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.01400	0.01700	0
15/08/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.72000	0.66900	0
15/08/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.07500	0.08700	7,530
15/08/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.26700	0.23700	0
15/08/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.21400	0.24600	0
15/08/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.27800	0.25300	7,530
15/08/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.42300	0.46100	0
15/08/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.69770	6.64050	0
15/08/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.11649	0.08448	0
15/08/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.05929	0.08478	0
15/08/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.21566	0.18413	0
15/08/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.14796	0.17363	0
15/08/2012	RAIN On 17-September-12			Foreign Exchange Future	15,833.03000	15,737.85000	0
15/08/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30250	1.29280	0
15/08/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01078	0.00882	0
15/08/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.04668	0.05352	0
15/08/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.03362	0.03029	0
15/08/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07112	0.07749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							557,945.00
Options Open Interest							574,501.00
Total							1,132,446.00