



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 18/06/2012 To: 18/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.66850	10.69310	0
18/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.60820	1.61910	0
18/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.35820	1.36910	0
18/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.30820	1.31910	0
18/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.31579	1.34340	16,000
18/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01269	0.01390	9,200
18/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.17159	1.19988	37,000
18/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01849	0.02038	0
18/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.07674	1.10562	0
18/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02364	0.02612	8,000
18/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.98322	1.01278	0
18/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03012	0.03328	246
18/06/2012	\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.70820	0.71912	0
18/06/2012	\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00000	0.00002	0
18/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.80606	0.83702	0
18/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.05296	0.05752	2,500
18/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.76485	0.79608	0
18/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.06175	0.06658	44,100
18/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.55820	0.56925	0
18/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00000	0.00015	0
18/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.64761	0.67942	0
18/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.09451	0.09992	20,360
18/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.78355	0.81811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.17955	0.18771	15,000
18/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.85631	1.93432	200
18/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.49151	0.54492	0
18/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.71855	0.75340	0
18/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.21455	0.22300	20,000
18/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.84568	0.88861	0
18/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28778	0.30561	180
18/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.45374	0.48518	0
18/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.20064	0.20568	100
18/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.42757	0.45870	0
18/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.22447	0.22920	5,000
18/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.58583	0.62018	0
18/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.33183	0.33978	6,000
18/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.35726	0.38713	0
18/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.30416	0.30763	0
18/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.31736	0.34606	2,000
18/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.36426	0.36656	0
18/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.46302	0.49534	6,000
18/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.50902	0.51494	0
18/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.23827	0.26344	25,100
18/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.53517	0.53394	0
18/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.39723	0.42737	0
18/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.64323	0.64697	300
18/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.00000	0.00129	0
18/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.49180	0.48219	0
18/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.82028	0.89840	0
18/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97748	1.03260	0
18/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.45996	0.49665	180
18/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.90206	0.91365	0
18/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.14787	0.16676	5,500
18/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.89477	0.88726	0
18/06/2012	\$ / R On 18-June-12	9.25	C	Foreign Exchange Future	0.00000	0.00011	0
18/06/2012	\$ / R On 18-June-12	9.25	P	Foreign Exchange Future	0.89180	0.88101	0
18/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.13408	0.15174	250
18/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.98098	0.97224	0
18/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.24338	0.26573	300
18/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.18938	1.18533	0
18/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.94180	1.93090	0
18/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.14354	0.15836	0

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18/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.98954	1.97796	0
18/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.10230	0.11325	0
18/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.64830	2.63285	0
18/06/2012	\$ / R MAXI On 18-March-13			Foreign Exchange Future	8.65790	8.68300	0
18/06/2012	\$ / R MAXI On 18-June-12	8.38	C	Foreign Exchange Future	0.00000	0.05920	0
18/06/2012	\$ / R MAXI On 18-June-12	8.38	P	Foreign Exchange Future	0.02180	0.07010	0
18/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.32107	0.34991	0
18/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.35797	0.36041	0
18/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.46664	0.49907	0
18/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.50264	0.50867	0
18/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.03210	0.00700	0
18/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.56540	13.57320	1,855
18/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.98530	1.99100	0
18/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.91870	1.93040	0
18/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01920	0.02130	6,000
18/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.15931	1.17341	0
18/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.05981	0.06431	38,400
18/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.58530	0.59317	0
18/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.00000	0.00217	0
18/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.67081	0.67906	0
18/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.63561	0.63376	0
18/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.37077	0.37958	24,000
18/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.57127	0.57048	0
18/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.20668	1.25325	0
18/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.17128	1.21005	0
18/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.26213	0.26635	14,400
18/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.86263	0.85725	0
18/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10870	0.10930	0
18/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00638	0.00694	0
18/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00768	0.00764	0
18/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.17110	11.23550	435
18/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.21983	1.28980	0
18/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01863	0.02270	10,200
18/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.92440	0.97510	0
18/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00000	0.00580	0
18/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.94043	1.00977	0
18/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03923	0.04267	1,625
18/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.72440	0.78498	0

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18/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00000	0.01568	0
18/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.67440	0.73894	0
18/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00000	0.01964	0
18/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.81193	0.88102	0
18/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06073	0.06392	33,360
18/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.47440	0.56378	0
18/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00000	0.04448	0
18/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.58478	0.64863	0
18/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.13358	0.13153	1,500
18/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.73955	0.79581	0
18/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.24925	0.23931	375
18/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.68456	0.73892	0
18/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.29425	0.28242	750
18/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.00000	0.22407	0
18/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.02560	0.20477	0
18/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.49463	0.54025	0
18/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.52433	0.50375	0
18/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.63019	0.67114	0
18/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.66299	0.63794	0
18/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.40137	0.44009	750
18/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.71107	0.68359	0
18/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.92238	0.97146	0
18/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.95128	0.93596	0
18/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.17389	0.20170	15,360
18/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.77269	0.73460	0
18/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.35330	8.37920	2,360
18/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	0.95400	0.98000	0
18/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00100	0.00100	0
18/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.16800	0.20400	0
18/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.06500	0.07500	0
18/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.76940	9.77740	0
18/06/2012	AU\$ / R On 18-June-12	8.37	C	Foreign Exchange Future	0.04760	0.07855	0
18/06/2012	AU\$ / R On 18-June-12	8.37	P	Foreign Exchange Future	0.00000	0.02935	0
18/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.30057	0.30815	0
18/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.25907	0.26565	0
18/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.41619	0.42213	0
18/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.37099	0.37483	0
18/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.50847	0.51203	0
18/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.46577	0.46683	0
18/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.31700	8.35530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	CAD/ R On 18-June-12	8.17	C	Foreign Exchange Future	0.00000	0.04846	0
18/06/2012	CAD/ R On 18-June-12	8.17	P	Foreign Exchange Future	0.02750	0.04126	0
18/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.21360	0.24732	0
18/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.25230	0.24752	0
18/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.32782	0.36306	0
18/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.36082	0.35776	0
18/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.35820	0.37170	0
18/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00000	0.00050	0
18/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.11200	0.10430	11,120
18/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05290	0.05160	7,100
18/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.13220	0.12330	14,700
18/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03120	0.02950	8,000
18/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.16060	0.15740	12,800
18/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.08090	0.07730	4,800
18/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.00700	9.06620	0
18/06/2012	CHF / R On 18-June-12	8.77	C	Foreign Exchange Future	0.00000	0.07798	0
18/06/2012	CHF / R On 18-June-12	8.77	P	Foreign Exchange Future	0.00650	0.05028	0
18/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.32311	0.32660	0
18/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.35711	0.30250	0
18/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.49596	0.50884	0
18/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.52896	0.48264	0
18/06/2012	DAUS On 27-December-12			Any day expiry	8.56860	8.59480	0
18/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.14700	1.17700	0
18/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04300	0.04700	0
18/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.96800	1.00300	0
18/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.11900	0.12800	7,530
18/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.52400	0.55700	0
18/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.27000	0.27700	0
18/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.51900	0.55300	7,530
18/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.46000	0.46800	0
18/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.70550	6.69360	0
18/06/2012	NZ\$ / R On 18-June-12	6.53	C	Foreign Exchange Future	0.07550	0.08307	0
18/06/2012	NZ\$ / R On 18-June-12	6.53	P	Foreign Exchange Future	0.00000	0.02447	0
18/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.21562	0.21834	0
18/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.14112	0.15624	0
18/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.32701	0.33028	0
18/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.25151	0.26668	0

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18/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34120	1.34400	0
18/06/2012	YUAN/R On 18-June-12	1.31	C	Foreign Exchange Future	0.00470	0.01258	0
18/06/2012	YUAN/R On 18-June-12	1.31	P	Foreign Exchange Future	0.00000	0.00788	0
18/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.05093	0.05450	0
18/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05413	0.05510	0
18/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.07539	0.07982	0
18/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07419	0.07582	0
Futures Open Interest							658,085.00
Options Open Interest							569,011.00
Total							1,227,096.00