



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 20/06/2012 To: 20/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.52150	10.55000	0
20/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.16448	1.19410	16,000
20/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01358	0.01250	9,200
20/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.02088	1.05003	37,000
20/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01998	0.01843	0
20/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.92664	0.95540	0
20/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02574	0.02380	8,000
20/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.83576	0.86223	0
20/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03486	0.03063	246
20/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.66747	0.69459	0
20/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.06657	0.06299	2,500
20/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.62799	0.65550	0
20/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.07709	0.07390	44,100
20/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.51680	0.54594	0
20/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.11590	0.11434	20,360
20/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.65970	0.69132	0
20/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.21000	0.21112	15,000
20/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.65346	1.70565	200
20/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.55826	0.57645	0
20/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.60241	0.63274	0
20/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.25271	0.25254	20,000
20/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.73154	0.76163	0
20/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.33074	0.33053	180
20/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.34946	0.37645	0
20/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.24856	0.24485	100
20/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.32680	0.35375	0

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20/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.27590	0.27215	5,000
20/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.48653	0.51573	0
20/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.38683	0.38553	6,000
20/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.26870	0.29387	0
20/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.36780	0.36227	0
20/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.23665	0.26035	2,000
20/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.43575	0.42875	0
20/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.37910	0.40542	6,000
20/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.57940	0.57522	0
20/06/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.61278	0.64204	0
20/06/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.75908	0.75674	0
20/06/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.60953	0.63870	0
20/06/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.76583	0.76340	0
20/06/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.60631	0.63538	0
20/06/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.77261	0.77008	0
20/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.32314	0.34652	0
20/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.72344	0.71632	300
20/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.73089	0.77471	0
20/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	1.05029	1.06301	0
20/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.38882	0.41136	180
20/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.98802	0.98026	0
20/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.10574	0.11959	5,500
20/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	1.00484	0.98799	0
20/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.09544	0.10812	250
20/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.09454	1.07652	0
20/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.19508	0.20886	300
20/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.29538	1.27866	0
20/06/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.30131	0.00000	500
20/06/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.35051	0.00000	0
20/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.11433	0.12013	0
20/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.11463	2.08993	0
20/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.07432	0.08038	0
20/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.77462	2.75018	0
20/06/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.59370	8.62530	0
20/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.23966	0.26351	0
20/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.42876	0.42191	0
20/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.38220	0.40868	0
20/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.57250	0.56848	0
20/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
20/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.18920	0.15890	0

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20/06/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.61278	0.64204	0
20/06/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.75908	0.75674	0
20/06/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.60953	0.63870	0
20/06/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.76583	0.76340	0
20/06/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.60631	0.63538	0
20/06/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.77261	0.77008	0
20/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.35870	13.38660	1,855
20/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.72531	1.75125	0
20/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02051	0.02165	6,000
20/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.97938	1.00760	0
20/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.07458	0.07800	38,400
20/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.55361	0.57762	0
20/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.71811	0.71592	0
20/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.26308	0.29390	24,000
20/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.65828	0.66430	0
20/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.06083	1.09789	0
20/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.23213	1.24129	0
20/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.17459	0.20202	14,400
20/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.96979	0.97242	0
20/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10610	0.10690	0
20/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00509	0.00555	0
20/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00899	0.00865	0
20/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.09500	11.17110	435
20/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.11781	1.13616	0
20/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01791	0.01816	10,200
20/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.84263	0.86156	0
20/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04273	0.04356	1,625
20/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.71478	0.73427	0
20/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06488	0.06627	33,360
20/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.49567	0.51613	0
20/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.14577	0.14813	1,500
20/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.64930	0.66861	0
20/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.26430	0.26511	375
20/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.59659	0.61619	0
20/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.31159	0.31269	750
20/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.41887	0.43842	0
20/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.55387	0.55492	0
20/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.53949	0.56603	0
20/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.68349	0.69073	0
20/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.33532	0.35297	750

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20/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.75032	0.74947	0
20/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.84175	0.92617	0
20/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.94675	0.95507	0
20/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.12688	0.14150	15,360
20/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.82698	0.82350	0
20/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.20370	8.23350	2,360
20/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	0.80400	0.83400	0
20/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00000	0.00100	0
20/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.07000	0.09400	0
20/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.11600	0.11100	0
20/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.68540	9.71710	0
20/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.24394	0.27298	0
20/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.27584	0.27618	0
20/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.35727	0.38813	0
20/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.38917	0.39023	0
20/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.44643	0.47942	0
20/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.48673	0.48732	0
20/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.20290	8.25230	0
20/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.15918	0.18719	0
20/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.30828	0.28729	0
20/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.26655	0.29783	0
20/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.41365	0.39553	0
20/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.11690	0.10890	11,120
20/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.04990	0.05130	7,100
20/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.14610	0.14620	14,700
20/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02730	0.02730	8,000
20/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.21410	0.20440	12,800
20/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.06550	0.06470	4,800
20/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.92600	8.94730	0
20/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.24383	0.28335	0
20/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.35583	0.37505	0
20/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.40491	0.44547	0
20/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.51891	0.53817	0
20/06/2012	DAUS On 27-December-12			Any day expiry	8.41410	8.44440	0
20/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.99900	1.02700	0
20/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04900	0.04600	0
20/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.83500	0.86300	0
20/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.14100	0.13900	7,530
20/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.42300	0.45100	0
20/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.32300	0.32000	0

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20/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.43000	0.45800	7,530
20/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.52600	0.52400	0
20/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.62790	6.65480	0
20/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.15463	0.17384	0
20/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.16993	0.16224	0
20/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.26838	0.29366	0
20/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.27048	0.26886	0
20/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.31600	1.32230	0
20/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.03682	0.04128	0
20/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.06482	0.06308	0
20/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.06037	0.06557	0
20/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.08437	0.08327	0
<b>Futures Open Interest</b>							<b>651,542.00</b>
<b>Options Open Interest</b>							<b>570,011.00</b>
<b>Total</b>							<b>1,221,553.00</b>