



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 21/06/2012 To: 21/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.61360	10.52150	0
21/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.25177	1.16448	16,000
21/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01207	0.01358	9,200
21/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.10718	1.02088	37,000
21/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01748	0.01998	0
21/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.01202	0.92664	0
21/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02232	0.02574	8,000
21/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.91813	0.83576	0
21/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02843	0.03486	246
21/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.74223	0.66747	0
21/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.05253	0.06657	2,500
21/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.70091	0.62799	0
21/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.06121	0.07709	44,100
21/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.58342	0.51680	0
21/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.09372	0.11590	20,360
21/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.71993	0.65970	0
21/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.18133	0.21000	15,000
21/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.71484	1.65346	200
21/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.52484	0.55826	0
21/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.65547	0.60241	0
21/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.21687	0.25271	20,000
21/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.78141	0.73154	0
21/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.29101	0.33074	180
21/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.39410	0.34946	0
21/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.20440	0.24856	200
21/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.36865	0.32680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.22895	0.27590	5,000
21/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.52582	0.48653	0
21/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.33722	0.38683	6,000
21/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.30084	0.26870	0
21/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.31114	0.36780	0
21/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.26433	0.23665	2,000
21/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.37463	0.43575	0
21/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.40794	0.37910	6,000
21/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.51934	0.57940	0
21/06/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.64117	0.61278	0
21/06/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.69667	0.75908	0
21/06/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.63768	0.60953	0
21/06/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.70318	0.76583	0
21/06/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.63422	0.60631	0
21/06/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.70972	0.77261	0
21/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.34629	0.32314	0
21/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.65769	0.72344	300
21/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.76106	0.73089	0
21/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.98836	1.05029	0
21/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.40967	0.38882	180
21/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.91927	0.98802	0
21/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.11455	0.10574	5,500
21/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.92485	1.00484	0
21/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.10299	0.09544	250
21/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.01329	1.09454	0
21/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.20587	0.19508	300
21/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.21727	1.29538	0
21/06/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.31547	0.30131	500
21/06/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.27507	1.35051	0
21/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.11847	0.11433	0
21/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.02987	2.11463	0
21/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.08170	0.07432	0
21/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.69310	2.77462	0
21/06/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.68450	8.59370	0
21/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.26776	0.23966	0
21/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.36806	0.42876	0
21/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.41135	0.38220	0
21/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.51275	0.57250	0
21/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.09960	0.18920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.63938	0.61278	0
21/06/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.69488	0.75908	0
21/06/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.63603	0.60953	0
21/06/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.70153	0.76583	0
21/06/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.63270	0.60631	0
21/06/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.70820	0.77261	0
21/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.44700	13.35870	1,855
21/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.80671	1.72531	0
21/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01771	0.02051	6,000
21/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.04811	0.97938	0
21/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.05911	0.07458	38,400
21/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.56363	0.55361	0
21/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.64283	0.71811	0
21/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.27389	0.26308	24,000
21/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58489	0.65828	0
21/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.09403	1.06083	0
21/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.17703	1.23213	0
21/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.18075	0.17459	14,400
21/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.89175	0.96979	0
21/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10610	0.10610	0
21/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00503	0.00509	0
21/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00893	0.00899	0
21/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.14380	11.09500	435
21/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15253	1.11781	0
21/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01543	0.01791	10,200
21/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.87232	0.84263	0
21/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03522	0.04273	1,625
21/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.74148	0.71478	0
21/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.05438	0.06488	33,360
21/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.51196	0.49567	0
21/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.12486	0.14577	1,500
21/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.66546	0.64930	0
21/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.24216	0.26430	375
21/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.61032	0.59659	0
21/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.28702	0.31159	750
21/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.42418	0.41887	0
21/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.52088	0.55387	0
21/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.54399	0.53949	0
21/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.64759	0.68349	0
21/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.33751	0.33532	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.71421	0.75032	0
21/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.83850	0.84175	0
21/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.89470	0.94675	0
21/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.12391	0.12688	15,360
21/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.78681	0.82698	0
21/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.29200	8.20370	2,360
21/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	0.89200	0.80400	0
21/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00000	0.00000	0
21/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.10600	0.07000	0
21/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.06400	0.11600	0
21/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.73220	9.68540	0
21/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.25917	0.24394	0
21/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.24377	0.27584	0
21/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.37179	0.35727	0
21/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.35559	0.38917	0
21/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.46013	0.44643	0
21/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.45103	0.48673	0
21/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.27100	8.20290	0
21/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.18361	0.15918	0
21/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.26501	0.30828	0
21/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.29246	0.26655	0
21/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.37146	0.41365	0
21/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.11870	0.11690	11,120
21/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05440	0.04990	7,100
21/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.14560	0.14610	14,700
21/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03180	0.02730	8,000
21/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.20030	0.21410	12,800
21/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.07170	0.06550	4,800
21/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.95210	8.92600	0
21/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.23091	0.24383	0
21/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.31571	0.35583	0
21/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.38567	0.40491	0
21/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.47357	0.51891	0
21/06/2012	DAUS On 27-December-12			Any day expiry	8.50310	8.41410	0
21/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.08100	0.99900	0
21/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04200	0.04900	0
21/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.90400	0.83500	0
21/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.12100	0.14100	7,530
21/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.46500	0.42300	0
21/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.27600	0.32300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.46200	0.43000	7,530
21/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.46900	0.52600	0
21/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.69100	6.62790	0
21/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.18718	0.15463	0
21/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.13998	0.16993	0
21/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.30068	0.26838	0
21/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.23968	0.27048	0
21/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.32860	1.31600	0
21/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.04115	0.03682	0
21/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05645	0.06482	0
21/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.06502	0.06037	0
21/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07642	0.08437	0
Futures Open Interest							632,278.00
Options Open Interest							570,111.00
Total							1,202,389.00