



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 25/06/2012 To: 25/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.81940	10.74870	0
25/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.45252	1.38356	16,000
25/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00662	0.00826	9,200
25/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.30556	1.23744	37,000
25/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00966	0.01214	0
25/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.20830	1.14094	0
25/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.01240	0.01564	8,000
25/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.11180	1.04541	0
25/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01590	0.02011	246
25/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.92191	0.85827	0
25/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02601	0.03297	2,500
25/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.87528	0.81483	0
25/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.02938	0.03953	44,100
25/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.74607	0.69046	0
25/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.05017	0.06516	20,360
25/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.86929	0.81964	0
25/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.12049	0.14334	15,000
25/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.84979	1.80385	200
25/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.43999	0.47045	0
25/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.79809	0.75172	0
25/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.14929	0.17542	20,000
25/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.92503	0.87891	0
25/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.22103	0.24831	180
25/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.51941	0.47807	0
25/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.12351	0.15277	200
25/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.48794	0.44896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.14204	0.17366	5,000
25/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.64046	0.60471	0
25/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.24166	0.27841	6,000
25/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.40268	0.37056	0
25/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.20678	0.24526	0
25/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.35324	0.32538	2,000
25/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.25734	0.30008	0
25/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.49849	0.47151	6,000
25/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.39969	0.44521	0
25/06/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.74370	0.71271	0
25/06/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.58230	0.62591	0
25/06/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.73988	0.70906	0
25/06/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.58848	0.63226	0
25/06/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.73608	0.70543	0
25/06/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.59468	0.63863	0
25/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.42277	0.40019	0
25/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.52397	0.57389	300
25/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.85991	0.82812	0
25/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.86741	0.91142	0
25/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.48477	0.46221	180
25/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.78077	0.83161	0
25/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.14722	0.13857	5,500
25/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.75132	0.81327	0
25/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.13131	0.12400	250
25/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.83541	0.89870	0
25/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.24580	0.23413	300
25/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.04700	1.10783	0
25/06/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.37173	0.35518	500
25/06/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.11773	1.17458	0
25/06/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.26237	0.25133	500
25/06/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.65837	1.72073	0
25/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.13543	0.12975	0
25/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.83663	1.90345	0
25/06/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.22190	0.00000	250
25/06/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	1.96790	0.00000	0
25/06/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.19313	0.00000	250
25/06/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.23913	0.00000	0
25/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.09142	0.08788	0
25/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.49262	2.56158	0
25/06/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.90140	8.82680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.35793	0.32966	0
25/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.25203	0.29436	0
25/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.50262	0.47538	0
25/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.39382	0.43908	0
25/06/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.30937	0.00000	60
25/06/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.31347	0.00000	0
25/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.11400	0.04060	0
25/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
25/06/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.74370	0.71271	0
25/06/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.58230	0.62591	0
25/06/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.73988	0.70906	0
25/06/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.58848	0.63226	0
25/06/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.73608	0.70543	0
25/06/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.59468	0.63863	0
25/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.69040	13.57700	1,905
25/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.03686	1.93239	0
25/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01416	0.01599	6,000
25/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.26545	1.16594	0
25/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.04275	0.04954	38,400
25/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.67605	0.63123	0
25/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.51605	0.58183	0
25/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.35739	0.32548	24,000
25/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.43469	0.50908	0
25/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.22959	1.17490	0
25/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.06919	1.12790	0
25/06/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.60202	0.56281	0
25/06/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.62202	0.69341	100
25/06/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.54707	0.51197	100
25/06/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.71707	0.79257	0
25/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.23274	0.21669	14,400
25/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.71004	0.80029	0
25/06/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.40073	0.37689	100
25/06/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.07073	1.15749	0
25/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10950	0.10740	0
25/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00630	0.00551	0
25/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00680	0.00811	0
25/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.31370	11.26340	435
25/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.30203	1.26016	0
25/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.00953	0.01166	10,200
25/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.01058	0.97245	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.01808	0.02395	1,625
25/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.87372	0.83768	0
25/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.03122	0.03918	33,360
25/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.62201	0.59277	0
25/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.07951	0.09427	1,500
25/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.76719	0.73922	0
25/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.18399	0.20282	375
25/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.70625	0.68071	0
25/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.22305	0.24431	750
25/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.49546	0.47948	0
25/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.43226	0.46308	0
25/06/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.44474	0.43115	0
25/06/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.51154	0.54475	100
25/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.61822	0.60327	0
25/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.55832	0.59107	0
25/06/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.42687	0.41411	100
25/06/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.54367	0.57771	0
25/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.39348	0.38229	750
25/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.61028	0.64589	0
25/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.92221	0.90301	0
25/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.80851	0.83961	0
25/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.15984	0.15092	15,360
25/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.66734	0.70242	0
25/06/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.28715	0.28090	100
25/06/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	0.90395	0.94450	0
25/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.49540	8.42600	2,360
25/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	1.09500	1.02600	0
25/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00000	0.00000	0
25/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.25100	0.20100	0
25/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.00600	0.02500	0
25/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.79650	9.77400	0
25/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.29493	0.28869	0
25/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.19633	0.20859	0
25/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.40691	0.39882	0
25/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.30621	0.31742	0
25/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.49421	0.48479	0
25/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.39941	0.41009	0
25/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.41330	8.36950	0
25/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.24167	0.22334	0
25/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.18427	0.20674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.35151	0.33448	0
25/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.28821	0.31498	0
25/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.00000	0.11110	11,120
25/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.00000	0.06280	7,100
25/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.00000	0.12020	14,700
25/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.00000	0.03570	8,000
25/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.00000	0.14980	12,800
25/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.00000	0.08320	4,800
25/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.08360	9.04430	0
25/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.28854	0.27310	0
25/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.24584	0.26700	0
25/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.45416	0.43901	0
25/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.41056	0.43471	0
25/06/2012	DAUS On 27-December-12			Any day expiry	8.71390	8.64120	0
25/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.27200	1.20600	0
25/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02500	0.03000	0
25/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.07400	1.01500	0
25/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.08000	0.09400	7,530
25/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.58400	0.54600	0
25/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.18700	0.22000	0
25/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.56100	0.53100	7,530
25/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.35700	0.40000	0
25/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.77870	6.75060	0
25/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.23652	0.22406	0
25/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.10252	0.11746	0
25/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.35172	0.33639	0
25/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.20302	0.21579	0
25/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.36210	1.35130	0
25/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.05554	0.05170	0
25/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.03804	0.04480	0
25/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.08069	0.07622	0
25/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.05859	0.06492	0
<b>Futures Open Interest</b>							<b>620,394.00</b>
<b>Options Open Interest</b>							<b>572,771.00</b>
<b>Total</b>							<b>1,193,165.00</b>