



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 26/06/2012 To: 26/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.80490	10.81940	0
26/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.43631	1.45252	16,000
26/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00631	0.00662	9,200
26/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.28928	1.30556	37,000
26/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00928	0.00966	0
26/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.19199	1.20830	0
26/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.01199	0.01240	8,000
26/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.09546	1.11180	0
26/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01546	0.01590	246
26/06/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.90558	0.92191	0
26/06/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02558	0.02601	2,500
26/06/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.85897	0.87528	0
26/06/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.02897	0.02938	44,100
26/06/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.72954	0.74607	0
26/06/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.04954	0.05017	20,360
26/06/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.85217	0.86929	0
26/06/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.11887	0.12049	15,000
26/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.86155	1.84979	200
26/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.46845	0.43999	0
26/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.78087	0.79809	0
26/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.14757	0.14929	20,000
26/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.90903	0.92503	0
26/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.22063	0.22103	180
26/06/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.50266	0.51941	0
26/06/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.12266	0.12351	200
26/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.47127	0.48794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.14127	0.14204	8,000
26/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.62315	0.64046	0
26/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.23985	0.24166	6,000
26/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.38642	0.40268	0
26/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.20642	0.20678	0
26/06/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.33738	0.35324	2,000
26/06/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.25738	0.25734	0
26/06/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.31501	0.00000	3,000
26/06/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.28501	0.00000	0
26/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.48126	0.49849	6,000
26/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.39796	0.39969	0
26/06/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.72711	0.74370	0
26/06/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.58201	0.58230	0
26/06/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.72328	0.73988	0
26/06/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.58818	0.58848	0
26/06/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.71948	0.73608	0
26/06/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.59438	0.59468	0
26/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.40606	0.42277	0
26/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.52276	0.52397	300
26/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.86408	0.85991	0
26/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.88768	0.86741	0
26/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.47047	0.48477	180
26/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.78207	0.78077	0
26/06/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.13633	0.14722	5,500
26/06/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.75633	0.75132	0
26/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.12115	0.13131	250
26/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.84115	0.83541	0
26/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.23244	0.24580	300
26/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.04914	1.04700	0
26/06/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.35909	0.37173	500
26/06/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.12069	1.11773	0
26/06/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.25187	0.26237	500
26/06/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.66347	1.65837	0
26/06/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.12600	0.13543	0
26/06/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.84270	1.83663	0
26/06/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.21238	0.22190	250
26/06/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	1.97398	1.96790	0
26/06/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.18446	0.19313	250
26/06/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.24606	2.23913	0
26/06/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.08421	0.09142	0

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26/06/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.50091	2.49262	0
26/06/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.88510	8.90140	0
26/06/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.34203	0.35793	0
26/06/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.25203	0.25203	0
26/06/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.48539	0.50262	0
26/06/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.39209	0.39382	0
26/06/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.29400	0.30937	60
26/06/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.31400	0.31347	0
26/06/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.09840	0.11400	0
26/06/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
26/06/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.72711	0.74370	0
26/06/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.58201	0.58230	0
26/06/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.72328	0.73988	0
26/06/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.58818	0.58848	0
26/06/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.71948	0.73608	0
26/06/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.59438	0.59468	0
26/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.70390	13.69040	1,905
26/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.04861	2.03686	0
26/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01321	0.01416	6,000
26/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.27491	1.26545	0
26/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.03951	0.04275	38,400
26/06/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.68325	0.67605	0
26/06/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.50985	0.51605	0
26/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.36134	0.35739	24,000
26/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.42594	0.43469	0
26/06/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	1.22489	1.22959	0
26/06/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.05099	1.06919	0
26/06/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.60819	0.60202	0
26/06/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.61479	0.62202	100
26/06/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.55264	0.54707	100
26/06/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.70924	0.71707	0
26/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.23511	0.23274	14,400
26/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.69971	0.71004	0
26/06/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.40456	0.40073	100
26/06/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.06116	1.07073	0
26/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10960	0.10950	0
26/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00630	0.00630	0
26/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00670	0.00680	0
26/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.27980	11.31370	435
26/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.27391	1.30203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01041	0.00953	10,200
26/06/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	1.39807	0.00000	0
26/06/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.04467	0.00000	5,690
26/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.98513	1.01058	0
26/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.02163	0.01808	1,625
26/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.84852	0.87372	0
26/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.03502	0.03122	33,360
26/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.59784	0.62201	0
26/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.08434	0.07951	1,500
26/06/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.74247	0.76719	0
26/06/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.18907	0.18399	375
26/06/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.68228	0.70625	0
26/06/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.22888	0.22305	750
26/06/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.47480	0.49546	0
26/06/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.44140	0.43226	0
26/06/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.42537	0.44474	0
26/06/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.52197	0.51154	100
26/06/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.59846	0.61822	0
26/06/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.56936	0.55832	0
26/06/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.40801	0.42687	100
26/06/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.55461	0.54367	0
26/06/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.37564	0.39348	750
26/06/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.62224	0.61028	0
26/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.88767	0.92221	0
26/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.80787	0.80851	0
26/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.14161	0.15984	15,360
26/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.67811	0.66734	0
26/06/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.27300	0.28715	100
26/06/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	0.91960	0.90395	0
26/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.48090	8.49540	2,360
26/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	1.08100	1.09500	0
26/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00000	0.00000	0
26/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.23400	0.25100	0
26/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.00300	0.00600	0
26/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.82030	9.79650	0
26/06/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.30627	0.29493	0
26/06/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.18647	0.19633	0
26/06/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.41912	0.40691	0
26/06/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.29622	0.30621	0
26/06/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.50458	0.49421	0

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26/06/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.38788	0.39941	0
26/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.41390	8.41330	0
26/06/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.23739	0.24167	0
26/06/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.17869	0.18427	0
26/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.34439	0.35151	0
26/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.28049	0.28821	0
26/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.11040	0.10470	11,120
26/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.06330	0.06560	7,100
26/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.10770	0.10490	14,700
26/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03940	0.03860	8,000
26/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.11790	0.12150	12,800
26/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.09440	0.09540	4,800
26/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.05980	9.08360	0
26/06/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.27185	0.28854	0
26/06/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.25375	0.24584	0
26/06/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.41980	0.45416	0
26/06/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.40000	0.41056	0
26/06/2012	DAUS On 27-December-12			Any day expiry	8.69850	8.71390	0
26/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.25600	1.27200	0
26/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02400	0.02500	0
26/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.05700	1.07400	0
26/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.07900	0.08000	7,530
26/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.56700	0.58400	0
26/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.18500	0.18700	0
26/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.54300	0.56100	7,530
26/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.35500	0.35700	0
26/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.79250	6.77870	0
26/06/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.24196	0.23652	0
26/06/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.09516	0.10252	0
26/06/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.35442	0.35172	0
26/06/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.19192	0.20302	0
26/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.35900	1.36210	0
26/06/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.05272	0.05554	0
26/06/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.03802	0.03804	0
26/06/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.07743	0.08069	0
26/06/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.05843	0.05859	0
Futures Open Interest							619,561.00
Options Open Interest							584,461.00
Total							1,204,022.00