



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 04/07/2012 To: 04/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.47950	10.40780	0
04/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.09797	1.02644	16,000
04/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00658	0.00834	9,200
04/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.95150	0.88093	37,000
04/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01010	0.01283	0
04/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.85487	0.78643	0
04/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.01347	0.01833	8,000
04/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.76077	0.69553	0
04/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01937	0.02743	246
04/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.58431	0.52482	0
04/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.04291	0.05672	2,500
04/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.54280	0.48506	0
04/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.05140	0.06696	44,100
04/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.42869	0.38229	0
04/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.08729	0.11419	20,360
04/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.56513	0.52607	0
04/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.17283	0.20667	15,000
04/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53128	1.47385	200
04/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.46928	0.48685	0
04/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.50957	0.47409	0
04/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.21727	0.25469	20,000
04/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.63364	0.60053	0
04/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28864	0.33063	180
04/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.25800	0.22743	0
04/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.21660	0.25933	400
04/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.23587	0.20910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.24447	0.29100	8,000
04/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.39329	0.36593	0
04/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.35099	0.39653	6,000
04/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18375	0.16277	0
04/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.34235	0.39467	0
04/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.15594	0.13810	2,000
04/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.41454	0.47000	0
04/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.14381	0.12735	3,500
04/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.45241	0.50925	0
04/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.29157	0.27203	6,000
04/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.54927	0.60263	0
04/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.51185	0.48592	0
04/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.71425	0.76382	0
04/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.50875	0.48297	0
04/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.72115	0.77087	0
04/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.50567	0.48004	0
04/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.72807	0.77794	0
04/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.24127	0.22569	0
04/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.69897	0.75629	300
04/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.61931	0.59162	0
04/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.98441	1.03222	0
04/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30459	0.29035	180
04/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.95959	1.02045	0
04/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.05670	0.05067	5,500
04/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	1.01530	1.08257	0
04/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.04990	0.04475	250
04/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.10850	1.17665	0
04/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.13366	0.12588	300
04/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.29136	1.35648	0
04/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.22908	0.21888	500
04/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.33408	1.39898	0
04/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.16023	0.15340	500
04/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.91523	1.98350	0
04/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.07238	0.06864	0
04/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.13008	2.19924	0
04/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.13468	0.12939	250
04/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.23968	2.30949	0
04/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.11776	0.11347	250
04/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.52276	2.59357	0
04/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.04262	0.03817	0

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04/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.80032	2.86877	0
04/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.53760	8.46210	0
04/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.15850	0.14037	0
04/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.40710	0.46227	0
04/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.29441	0.27466	0
04/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.54211	0.59526	0
04/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.13273	0.11782	60
04/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.49133	0.54972	0
04/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
04/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.24500	0.32010	0
04/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.51185	0.48592	0
04/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.71425	0.76382	0
04/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.50875	0.48297	0
04/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.72115	0.77087	0
04/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.50567	0.48004	0
04/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.72807	0.77794	0
04/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.15330	13.12350	1,905
04/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.50809	1.47764	0
04/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01479	0.01604	6,000
04/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.74605	0.71587	0
04/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.05275	0.05427	38,400
04/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.36423	0.35785	0
04/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.73683	0.75995	0
04/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.13404	0.13115	24,000
04/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.74074	0.76955	0
04/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.85331	0.83554	0
04/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.23001	1.24204	0
04/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.31919	0.31395	0
04/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.87179	0.89605	100
04/07/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.28658	0.28190	100
04/07/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.98918	1.01400	0
04/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.07690	0.07597	14,400
04/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	1.08360	1.11437	0
04/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.20281	0.20064	100
04/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.40541	1.43274	0
04/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10480	0.10380	0
04/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00385	0.00357	0
04/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00905	0.00977	0
04/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.88850	10.87280	435
04/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.89005	0.87267	0

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04/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01555	0.01797	10,200
04/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	1.01827	1.00638	0
04/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.05547	0.06158	5,690
04/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.61393	0.60067	0
04/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03943	0.04597	1,625
04/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.49076	0.48086	0
04/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06626	0.07616	33,360
04/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.29040	0.28823	0
04/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.16590	0.18353	1,500
04/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.45100	0.45075	0
04/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.28820	0.30595	375
04/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.40363	0.40458	0
04/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.34083	0.35978	750
04/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.26087	0.26397	0
04/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.61807	0.63917	0
04/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.22923	0.23255	0
04/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.71643	0.73775	100
04/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.37474	0.37710	0
04/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.73854	0.76020	0
04/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.21844	0.22180	100
04/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.75564	0.77700	0
04/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.19868	0.20207	750
04/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.83588	0.85727	0
04/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.63475	0.64187	0
04/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.94625	0.96907	0
04/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.04987	0.05231	15,360
04/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.97537	0.99761	0
04/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.13909	0.14221	100
04/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.17629	1.19741	0
04/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.72060	9.66540	0
04/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.19875	0.16550	0
04/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.20435	0.24990	0
04/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.30433	0.27046	0
04/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.31073	0.35486	0
04/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.38478	0.35094	0
04/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.40048	0.44434	0
04/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.20960	8.13500	0
04/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.10975	0.08878	0
04/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.25395	0.30848	0
04/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.20998	0.18769	0

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04/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.35038	0.40269	0
04/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.17510	0.17910	11,120
04/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.04190	0.04010	7,100
04/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.18040	0.18760	14,700
04/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02950	0.02530	8,000
04/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.25360	0.26140	12,800
04/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.06610	0.06270	4,800
04/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.72760	8.71940	0
04/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.12401	0.12289	0
04/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.43491	0.44369	0
04/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.25535	0.26278	0
04/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.56775	0.58338	0
04/07/2012	DAAI On 10-July-12			Any day expiry	8.15910	8.08000	2,000
04/07/2012	DAAI On 10-July-12	7.99	C	Any day expiry	0.18376	0.00000	0
04/07/2012	DAAI On 10-July-12	7.99	P	Any day expiry	0.01466	0.00000	0
04/07/2012	DAAI On 10-July-12	8.00	C	Any day expiry	0.17520	0.00000	0
04/07/2012	DAAI On 10-July-12	8.00	P	Any day expiry	0.01610	0.00000	0
04/07/2012	DAAI On 10-July-12	8.01	C	Any day expiry	0.16676	0.00000	0
04/07/2012	DAAI On 10-July-12	8.01	P	Any day expiry	0.01766	0.00000	0
04/07/2012	DAAI On 10-July-12	8.07	C	Any day expiry	0.11927	0.00000	10,000
04/07/2012	DAAI On 10-July-12	8.07	P	Any day expiry	0.03017	0.00000	0
04/07/2012	DANZ On 10-July-12			Any day expiry	6.58020	6.50000	5,000
04/07/2012	DANZ On 10-July-12	6.48	C	Any day expiry	0.11740	0.00000	5,000
04/07/2012	DANZ On 10-July-12	6.48	P	Any day expiry	0.01720	0.00000	0
04/07/2012	DANZ On 10-July-12	6.49	C	Any day expiry	0.10947	0.00000	0
04/07/2012	DANZ On 10-July-12	6.49	P	Any day expiry	0.01927	0.00000	0
04/07/2012	DANZ On 10-July-12	6.50	C	Any day expiry	0.10176	0.00000	0
04/07/2012	DANZ On 10-July-12	6.50	P	Any day expiry	0.02156	0.00000	0
04/07/2012	DANZ On 10-July-12	6.51	C	Any day expiry	0.09427	0.00000	0
04/07/2012	DANZ On 10-July-12	6.51	P	Any day expiry	0.02407	0.00000	0
04/07/2012	DAUS On 27-December-12			Any day expiry	8.35720	8.28480	0
04/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.92200	0.85500	0
04/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.03000	0.03800	0
04/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.74700	0.69600	0
04/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.11000	0.13100	7,530
04/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.33200	0.30200	0
04/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.29000	0.33500	0
04/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.33900	0.31800	7,530
04/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.49200	0.54300	0
04/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65140	6.59510	0

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04/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.13191	0.10681	0
04/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.12561	0.15781	0
04/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.24058	0.21376	0
04/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.21918	0.24866	0
04/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30940	1.29690	0
04/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.02466	0.02118	0
04/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05946	0.06828	0
04/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.04709	0.04321	0
04/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07769	0.08631	0
Futures Open Interest							512,150.00
Options Open Interest							591,501.00
Total							1,103,651.00