



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 18/07/2012 To: 18/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.48260	10.55430	0
18/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.07298	1.14573	16,000
18/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00328	0.00283	9,200
18/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.92494	0.99733	37,000
18/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00524	0.00443	0
18/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.82693	0.89891	0
18/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00723	0.00601	8,000
18/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.73131	0.80185	0
18/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01161	0.00895	246
18/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.54751	0.61505	0
18/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02781	0.02215	2,500
18/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.50378	0.57023	0
18/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.03408	0.02733	44,100
18/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.38453	0.44228	0
18/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.06483	0.04938	20,360
18/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.52847	0.58060	0
18/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.15097	0.13010	15,000
18/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.41188	1.46203	200
18/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.46748	0.44543	0
18/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.47009	0.51550	0
18/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.19259	0.16500	20,000
18/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.59546	0.63937	0
18/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.26266	0.23437	180
18/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.20315	0.24640	0
18/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.18345	0.15350	600
18/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.18293	0.22104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.21323	0.17814	3,000
18/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.17912	0.21622	300
18/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.21942	0.18332	0
18/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.34826	0.38566	0
18/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.32076	0.28516	6,000
18/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.13352	0.16138	3,000
18/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.31382	0.26848	0
18/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.10847	0.13184	2,000
18/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.38877	0.33894	0
18/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.09788	0.11926	500
18/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.42818	0.37636	0
18/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.24812	0.27450	6,000
18/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.52062	0.47400	0
18/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.47560	0.50298	0
18/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.68620	0.64238	0
18/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.47252	0.49971	0
18/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.69312	0.64911	0
18/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.46947	0.49648	0
18/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.70007	0.65588	0
18/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.20026	0.22142	0
18/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.67276	0.62092	300
18/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.58093	0.60588	0
18/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.95483	0.91058	0
18/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.26773	0.28794	180
18/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.93493	0.88294	0
18/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.03122	0.03822	5,500
18/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	1.01152	0.94532	0
18/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02678	0.03268	250
18/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.10708	1.03978	0
18/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.10363	0.11402	300
18/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.27613	1.21352	0
18/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.19699	0.21159	500
18/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.31419	1.25659	0
18/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.13449	0.14404	500
18/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.90169	1.83904	0
18/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05303	0.05809	0
18/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.12553	2.05759	0
18/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.11185	0.11952	250
18/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.22905	2.16452	0
18/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.09708	0.10353	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.51428	2.44853	0
18/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.02856	0.03342	0
18/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.80106	2.73292	0
18/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.52940	8.60060	0
18/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.11074	0.13452	0
18/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.38104	0.33162	0
18/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.25088	0.27753	0
18/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.51338	0.46703	0
18/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.08844	0.10798	60
18/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.46874	0.41508	0
18/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
18/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.25720	0.18500	0
18/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.47560	0.50298	0
18/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.68620	0.64238	0
18/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.47252	0.49971	0
18/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.69312	0.64911	0
18/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.46947	0.49648	0
18/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.70007	0.65588	0
18/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.17570	13.23870	1,905
18/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.50433	1.57344	0
18/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00933	0.00914	6,000
18/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.73091	0.79784	0
18/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.03591	0.03354	38,400
18/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.31654	0.34757	0
18/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.67474	0.63807	0
18/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.09971	0.11939	24,000
18/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.70471	0.65509	0
18/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.80904	0.83825	0
18/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.16334	1.12955	0
18/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.27226	0.29950	0
18/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.81046	0.77000	100
18/07/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.24070	0.26547	100
18/07/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.92890	0.88597	0
18/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.05008	0.06316	14,400
18/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	1.05508	0.99886	0
18/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.16200	0.17914	100
18/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.35020	1.29964	0
18/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10570	0.10650	50
18/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00352	0.00387	0
18/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00782	0.00737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.66440	10.70540	435
18/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.65661	0.70410	0
18/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01921	0.01960	10,200
18/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.80015	0.84750	0
18/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.06735	0.06810	5,690
18/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.39642	0.44121	0
18/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05902	0.05671	1,625
18/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.28989	0.33180	0
18/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.10249	0.09730	33,360
18/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.14060	0.16855	0
18/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.25320	0.23406	1,500
18/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.30221	0.33356	0
18/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.36941	0.35416	375
18/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.26800	0.29684	0
18/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.43520	0.41744	750
18/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.16492	0.18411	0
18/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.75212	0.72471	0
18/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.14348	0.16032	0
18/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.86068	0.83092	100
18/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.26728	0.28832	0
18/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.85828	0.83392	0
18/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.13618	0.15219	100
18/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.90338	0.87279	0
18/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.12294	0.13739	750
18/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.99014	0.95799	0
18/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.52193	0.53618	0
18/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.05753	1.03078	0
18/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01568	0.02035	15,360
18/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.17828	1.13585	0
18/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.08387	0.09364	100
18/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.35107	1.31424	0
18/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.84800	9.83670	0
18/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.17931	0.18004	0
18/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.14231	0.14484	0
18/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.29634	0.29632	0
18/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.25244	0.25462	0
18/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.38343	0.38275	0
18/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.34443	0.34705	0
18/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.21050	8.23700	0
18/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.09108	0.09732	0

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18/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.24098	0.22172	0
18/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.18781	0.19574	0
18/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.32731	0.30874	0
18/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.20040	0.19490	11,120
18/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.02420	0.02840	7,100
18/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.19890	0.17870	14,700
18/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03130	0.03690	8,000
18/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.24650	0.22290	12,800
18/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.07270	0.08030	4,800
18/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.53650	8.57680	0
18/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.05721	0.07637	0
18/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.56351	0.54197	0
18/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.17869	0.20162	0
18/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.68219	0.66482	0
18/07/2012	DAAM On 20-July-12			Any day expiry	6.52320	6.53730	0
18/07/2012	DAAM On 20-July-12	6.51	C	Any day expiry	0.03356	0.00000	20,000
18/07/2012	DAAM On 20-July-12	6.51	P	Any day expiry	0.02036	0.00000	0
18/07/2012	DAAM On 20-July-12	6.59	C	Any day expiry	0.00933	0.01562	0
18/07/2012	DAAM On 20-July-12	6.59	P	Any day expiry	0.07613	0.06832	0
18/07/2012	DAAM On 20-July-12	6.60	C	Any day expiry	0.00792	0.01363	0
18/07/2012	DAAM On 20-July-12	6.60	P	Any day expiry	0.08472	0.07633	0
18/07/2012	DAAM On 20-July-12	6.61	C	Any day expiry	0.00674	0.01191	0
18/07/2012	DAAM On 20-July-12	6.61	P	Any day expiry	0.09354	0.08461	0
18/07/2012	DAAN On 24-July-12			Any day expiry	8.16220	8.20000	0
18/07/2012	DAAN On 24-July-12	8.19	C	Any day expiry	0.04344	0.00000	10,000
18/07/2012	DAAN On 24-July-12	8.19	P	Any day expiry	0.07124	0.00000	0
18/07/2012	DAAN On 24-July-12	8.20	C	Any day expiry	0.03989	0.00000	0
18/07/2012	DAAN On 24-July-12	8.20	P	Any day expiry	0.07769	0.00000	0
18/07/2012	DAAN On 24-July-12	8.21	C	Any day expiry	0.03659	0.00000	0
18/07/2012	DAAN On 24-July-12	8.21	P	Any day expiry	0.08439	0.00000	0
18/07/2012	DAUS On 27-December-12			Any day expiry	8.34230	8.41510	0
18/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.90000	0.97000	0
18/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02300	0.01900	0
18/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.71500	0.77500	0
18/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.09300	0.08000	7,530
18/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.28600	0.32500	0
18/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.25900	0.22400	0
18/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.29500	0.32400	7,530
18/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.46300	0.41900	0
18/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.59990	6.61300	0

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18/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.08611	0.09250	0
18/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.13621	0.12930	0
18/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.18867	0.19616	0
18/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.21877	0.21316	0
18/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30010	1.31150	0
18/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01600	0.01939	0
18/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05900	0.05149	0
18/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.03725	0.04160	0
18/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07715	0.07010	0
Futures Open Interest							510,967.00
Options Open Interest							602,501.00
Total							1,113,468.00