



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 19/07/2012 To: 19/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.51230	10.48260	0
19/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.10192	1.07298	16,000
19/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00292	0.00328	9,200
19/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.95377	0.92494	37,000
19/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00477	0.00524	0
19/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.85565	0.82693	0
19/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00665	0.00723	8,000
19/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.75901	0.73131	0
19/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01002	0.01161	246
19/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.57360	0.54751	0
19/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02460	0.02781	2,500
19/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.52931	0.50378	0
19/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.03031	0.03408	44,100
19/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.40577	0.38453	0
19/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.05677	0.06483	20,360
19/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.53706	0.52847	0
19/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.14486	0.15097	15,000
19/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.37941	1.41188	200
19/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.47821	0.46748	0
19/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.47824	0.47009	0
19/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.18604	0.19259	20,000
19/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.60093	0.59546	0
19/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.25913	0.26266	180
19/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.21869	0.20315	0
19/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.16969	0.18345	600
19/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.19495	0.18293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.19595	0.21323	3,000
19/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.19091	0.17912	300
19/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.20191	0.21942	0
19/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.35567	0.34826	0
19/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31347	0.32076	6,000
19/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.14238	0.13352	3,000
19/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.29338	0.31382	0
19/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.11564	0.10847	2,000
19/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.36664	0.38877	0
19/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.10433	0.09788	500
19/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.40533	0.42818	0
19/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.25284	0.24812	6,000
19/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.51064	0.52062	0
19/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.47486	0.47560	0
19/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.68056	0.68620	0
19/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.47177	0.47252	0
19/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.68747	0.69312	0
19/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.46871	0.46947	0
19/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.69441	0.70007	0
19/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.20382	0.20026	0
19/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.66162	0.67276	300
19/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.57807	0.58093	0
19/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.95507	0.95483	0
19/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.26954	0.26773	180
19/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.92774	0.93493	0
19/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.03290	0.03122	5,500
19/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.98390	1.01152	0
19/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02810	0.02678	250
19/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.07910	1.10708	0
19/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.10498	0.10363	300
19/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.26278	1.27613	0
19/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.19801	0.19699	500
19/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.30621	1.31419	0
19/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.13486	0.13449	500
19/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.89306	1.90169	0
19/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05342	0.05303	0
19/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.11122	2.12553	0
19/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.11203	0.11185	250
19/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.22023	2.22905	0
19/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.09715	0.09708	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.50535	2.51428	0
19/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.02968	0.02856	0
19/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.78748	2.80106	0
19/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.53430	8.52940	0
19/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.11806	0.11074	0
19/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.35906	0.38104	0
19/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.25565	0.25088	0
19/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.50345	0.51338	0
19/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.09421	0.08844	60
19/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.44521	0.46874	0
19/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.24820	0.25720	0
19/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.47486	0.47560	0
19/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.68056	0.68620	0
19/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.47177	0.47252	0
19/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.68747	0.69312	0
19/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.46871	0.46947	0
19/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.69441	0.70007	0
19/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.25260	13.17570	1,905
19/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.61242	1.50433	0
19/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00832	0.00933	6,000
19/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.83410	0.73091	0
19/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.03000	0.03591	38,400
19/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.34166	0.31654	0
19/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.61346	0.67474	0
19/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.11197	0.09971	24,000
19/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.60787	0.70471	0
19/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.84343	0.80904	0
19/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.12083	1.16334	0
19/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.29232	0.27226	0
19/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.74412	0.81046	100
19/07/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.25750	0.24070	100
19/07/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.85930	0.92890	0
19/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.05248	0.05008	14,400
19/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.94838	1.05508	0
19/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.17022	0.16200	100
19/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.27202	1.35020	0
19/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10630	0.10570	50
19/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00375	0.00352	0
19/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00745	0.00782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.65410	10.66440	435
19/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.68871	0.65661	0
19/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01591	0.01921	10,200
19/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.81476	0.80015	0
19/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.06516	0.06735	5,690
19/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.42194	0.39642	0
19/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04914	0.05902	1,625
19/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.30991	0.28989	0
19/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.08711	0.10249	33,360
19/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.14945	0.14060	0
19/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.22665	0.25320	1,500
19/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.30735	0.30221	0
19/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.35775	0.36941	375
19/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.27217	0.26800	0
19/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.42257	0.43520	750
19/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.16611	0.16492	0
19/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.73651	0.75212	0
19/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.14417	0.14348	0
19/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.84457	0.86068	100
19/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.26972	0.26728	0
19/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.85212	0.85828	0
19/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.13670	0.13618	100
19/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.88710	0.90338	0
19/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.12318	0.12294	750
19/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.97358	0.99014	0
19/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.51458	0.52193	0
19/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.06048	1.05753	0
19/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01567	0.01568	15,360
19/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.14287	1.17828	0
19/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.08347	0.08387	100
19/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.33387	1.35107	0
19/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.94130	9.84800	0
19/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.23432	0.17931	0
19/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.10402	0.14231	0
19/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.34010	0.29634	0
19/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.21740	0.25244	0
19/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.42071	0.38343	0
19/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.30891	0.34443	0
19/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.25770	8.21050	0
19/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.11167	0.09108	0

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19/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.19957	0.24098	0
19/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.20627	0.18781	0
19/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.29857	0.32731	0
19/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.21540	0.20040	11,120
19/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.02620	0.02420	7,100
19/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.19200	0.19890	14,700
19/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03380	0.03130	8,000
19/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.20190	0.24650	12,800
19/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.08590	0.07270	4,800
19/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.54920	8.53650	0
19/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.06607	0.05721	0
19/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.54377	0.56351	0
19/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.19310	0.17869	0
19/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.68390	0.68219	0
19/07/2012	DAAM On 20-July-12			Any day expiry	6.58250	6.52320	20,000
19/07/2012	DAAM On 20-July-12	6.51	C	Any day expiry	0.07512	0.03356	20,000
19/07/2012	DAAM On 20-July-12	6.51	P	Any day expiry	0.00262	0.02036	0
19/07/2012	DAAM On 20-July-12	6.53	C	Any day expiry	0.05737	0.00000	0
19/07/2012	DAAM On 20-July-12	6.53	P	Any day expiry	0.00487	0.00000	10,000
19/07/2012	DAAM On 20-July-12	6.54	C	Any day expiry	0.04904	0.00000	0
19/07/2012	DAAM On 20-July-12	6.54	P	Any day expiry	0.00654	0.00000	10,000
19/07/2012	DAAM On 20-July-12	6.59	C	Any day expiry	0.01614	0.00933	0
19/07/2012	DAAM On 20-July-12	6.59	P	Any day expiry	0.02364	0.07613	0
19/07/2012	DAAM On 20-July-12	6.60	C	Any day expiry	0.01181	0.00792	0
19/07/2012	DAAM On 20-July-12	6.60	P	Any day expiry	0.02931	0.08472	0
19/07/2012	DAAM On 20-July-12	6.61	C	Any day expiry	0.00903	0.00674	0
19/07/2012	DAAM On 20-July-12	6.61	P	Any day expiry	0.03653	0.09354	0
19/07/2012	DAAN On 24-July-12			Any day expiry	8.18810	8.16220	0
19/07/2012	DAAN On 24-July-12	8.19	C	Any day expiry	0.04901	0.04344	0
19/07/2012	DAAN On 24-July-12	8.19	P	Any day expiry	0.05091	0.07124	0
19/07/2012	DAAN On 24-July-12	8.20	C	Any day expiry	0.04370	0.03989	0
19/07/2012	DAAN On 24-July-12	8.20	P	Any day expiry	0.05560	0.07769	0
19/07/2012	DAAN On 24-July-12	8.21	C	Any day expiry	0.03987	0.03659	0
19/07/2012	DAAN On 24-July-12	8.21	P	Any day expiry	0.06177	0.08439	0
19/07/2012	DAUS On 27-December-12			Any day expiry	8.35600	8.34230	0
19/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.91600	0.90000	0
19/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02000	0.02300	0
19/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.72600	0.71500	0
19/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.09000	0.09300	7,530
19/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.29400	0.28600	0

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19/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.24800	0.25900	0
19/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.30000	0.29500	7,530
19/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.45400	0.46300	0
19/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65250	6.59990	0
19/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.11460	0.08611	0
19/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.10090	0.13621	0
19/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.21354	0.18867	0
19/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.19104	0.21877	0
19/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30150	1.30010	0
19/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01680	0.01600	0
19/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05620	0.05900	0
19/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.03762	0.03725	0
19/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07612	0.07715	0
<b>Futures Open Interest</b>							<b>530,634.00</b>
<b>Options Open Interest</b>							<b>612,501.00</b>
<b>Total</b>							<b>1,143,135.00</b>