



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 10/08/2012 To: 10/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.12590	9.19650	0
10/08/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.97475	1.04716	16,000
10/08/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00225	0.00176	9,200
10/08/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.82691	0.89880	37,000
10/08/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00441	0.00340	0
10/08/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.72965	0.80065	0
10/08/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00715	0.00525	8,000
10/08/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.63394	0.70410	0
10/08/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01144	0.00870	246
10/08/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.45038	0.51773	0
10/08/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02788	0.02233	2,500
10/08/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.40859	0.47325	0
10/08/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.03609	0.02785	44,100
10/08/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.29434	0.35169	0
10/08/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.07184	0.05629	20,360
10/08/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.44885	0.49801	0
10/08/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.18185	0.15661	15,000
10/08/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.35182	1.39766	200
10/08/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.53142	0.50336	0
10/08/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.39488	0.44100	0
10/08/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.22788	0.19960	20,000
10/08/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.52598	0.57198	0
10/08/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.31008	0.28018	180
10/08/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.13278	0.16959	0
10/08/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.21028	0.17419	600
10/08/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.11586	0.14968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.24336	0.20428	0
10/08/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.11272	0.14596	300
10/08/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.25022	0.21056	0
10/08/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.28620	0.32292	0
10/08/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.36920	0.33152	6,000
10/08/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.07641	0.10222	3,000
10/08/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.35391	0.30682	3,000
10/08/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.05773	0.07909	2,000
10/08/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.43523	0.38369	0
10/08/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.05073	0.06958	500
10/08/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.47823	0.42418	0
10/08/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.19794	0.22600	6,000
10/08/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.58094	0.53460	0
10/08/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.42204	0.45665	0
10/08/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.75474	0.71205	0
10/08/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.41923	0.45366	0
10/08/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.76193	0.71906	0
10/08/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.41645	0.45069	0
10/08/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.76915	0.72609	0
10/08/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.15724	0.18009	0
10/08/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.74024	0.68869	300
10/08/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.54653	0.57945	0
10/08/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	1.03153	0.98735	0
10/08/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.22883	0.25221	180
10/08/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.01293	0.96041	0
10/08/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.01160	0.01661	7,400
10/08/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	1.08910	1.02121	0
10/08/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.00960	0.01375	250
10/08/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.18710	1.11835	0
10/08/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.07739	0.08939	300
10/08/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.36039	1.29799	0
10/08/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.16608	0.18351	500
10/08/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.40018	1.34171	0
10/08/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.11140	0.12329	500
10/08/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.99550	1.93149	0
10/08/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.03782	0.04377	0
10/08/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.22082	2.15237	0
10/08/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.09231	0.10193	250
10/08/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.32641	2.26013	0
10/08/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.07797	0.08805	250

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10/08/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.61207	2.54625	0
10/08/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.01716	0.02264	0
10/08/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.90016	2.83124	0
10/08/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.40730	8.48460	0
10/08/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.05937	0.08114	0
10/08/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.42687	0.37574	0
10/08/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.20034	0.22865	0
10/08/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.57334	0.52725	0
10/08/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.04466	0.06124	60
10/08/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.52216	0.46584	0
10/08/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.37410	0.29820	0
10/08/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.42204	0.45665	0
10/08/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.75474	0.71205	0
10/08/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.41923	0.45366	0
10/08/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.76193	0.71906	0
10/08/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.41645	0.45069	0
10/08/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.76915	0.72609	0
10/08/2012	£ / R On 18-March-13			Foreign Exchange Future	13.03530	13.13320	2,356
10/08/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.39132	1.48353	0
10/08/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00282	0.00243	6,000
10/08/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.61877	0.70507	0
10/08/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.03027	0.02397	38,400
10/08/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.25499	0.29369	0
10/08/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.74129	0.68489	0
10/08/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.04073	0.06005	24,000
10/08/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.75223	0.67895	0
10/08/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.70711	0.77192	0
10/08/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.20181	1.16872	0
10/08/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.21497	0.24963	0
10/08/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.88127	0.82083	100
10/08/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.64439	0.70631	0
10/08/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	1.30909	1.27311	200
10/08/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.01514	0.02461	14,400
10/08/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	1.12664	1.04351	0
10/08/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.57630	0.63478	200
10/08/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	1.44100	1.40158	0
10/08/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.11856	0.14183	100
10/08/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.43486	1.36303	0
10/08/2012	£ / R On 18-March-13	14.40	C	Foreign Exchange Future	0.43107	0.48100	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	£ / R On 18-March-13	14.40	P	Foreign Exchange Future	1.79577	1.74780	0
10/08/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10520	0.10590	20,018
10/08/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00307	0.00340	0
10/08/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00787	0.00750	0
10/08/2012	€ / R On 13-December-13			Foreign Exchange Future	10.55840	10.68890	435
10/08/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.56706	0.69068	0
10/08/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01366	0.00968	10,200
10/08/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.70235	0.81804	0
10/08/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.07005	0.05634	5,690
10/08/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.31218	0.41573	0
10/08/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05878	0.03473	1,625
10/08/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.21122	0.29824	0
10/08/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.10782	0.06724	33,360
10/08/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.08595	0.12595	0
10/08/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.28255	0.19494	1,500
10/08/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.24994	0.30359	0
10/08/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.41764	0.34189	375
10/08/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.21949	0.26666	0
10/08/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.48719	0.40496	750
10/08/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.12976	0.15560	0
10/08/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.81746	0.71390	0
10/08/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.11140	0.13290	0
10/08/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.92910	0.82120	100
10/08/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.23116	0.26806	0
10/08/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.93136	0.83736	0
10/08/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.10519	0.12521	100
10/08/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.97289	0.86351	0
10/08/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.09400	0.11134	750
10/08/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	1.06170	0.94964	0
10/08/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.49666	0.54271	0
10/08/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.13826	1.05381	0
10/08/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.00342	0.00421	15,360
10/08/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.25002	1.12321	0
10/08/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.06096	0.07130	100
10/08/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.42866	1.30960	0
10/08/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	8.68400	8.74930	0
10/08/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.20447	0.26709	0
10/08/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.07647	0.05609	0
10/08/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.31122	0.36517	0
10/08/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19162	0.16117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.38880	0.43818	0
10/08/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.28440	0.24918	0
10/08/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.26650	8.31260	0
10/08/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.08866	0.10917	0
10/08/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.17056	0.14617	0
10/08/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.20042	0.22211	0
10/08/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.28392	0.25951	0
10/08/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.28160	0.27720	11,120
10/08/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.01250	0.01910	7,100
10/08/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.24150	0.20830	14,700
10/08/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02250	0.02960	8,000
10/08/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.26410	0.21990	12,800
10/08/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.05460	0.07030	4,800
10/08/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.08570	0.09660	7,000
10/08/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.45040	8.55460	0
10/08/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.02099	0.03310	0
10/08/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.59619	0.50680	0
10/08/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.14216	0.16844	0
10/08/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.73176	0.65384	0
10/08/2012	DAAU On 10-August-12			Any day expiry	8.11340	8.15890	0
10/08/2012	DAAU On 10-August-12	8.14	C	Any day expiry	0.00000	0.05075	0
10/08/2012	DAAU On 10-August-12	8.14	P	Any day expiry	0.02660	0.03185	0
10/08/2012	DAAU On 10-August-12	8.15	C	Any day expiry	0.00000	0.04473	0
10/08/2012	DAAU On 10-August-12	8.15	P	Any day expiry	0.03660	0.03583	0
10/08/2012	DAAU On 10-August-12	8.16	C	Any day expiry	0.00000	0.04016	0
10/08/2012	DAAU On 10-August-12	8.16	P	Any day expiry	0.04660	0.04126	0
10/08/2012	DAUS On 27-December-12			Any day expiry	8.23080	8.30540	0
10/08/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.79400	0.86300	0
10/08/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02400	0.01900	0
10/08/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.62100	0.68100	0
10/08/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.11000	0.09600	7,530
10/08/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.21900	0.25500	0
10/08/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.29900	0.26100	0
10/08/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.24100	0.27200	7,530
10/08/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.52000	0.47700	0
10/08/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.64040	6.71520	0
10/08/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.09295	0.13757	0
10/08/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.09415	0.06277	0
10/08/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.19268	0.23723	0
10/08/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.18228	0.15203	0

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10/08/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.28220	1.29290	0
10/08/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.00809	0.01112	0
10/08/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.06419	0.05672	0
10/08/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.02875	0.03276	0
10/08/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.08655	0.07986	0
Futures Open Interest							564,520.00
Options Open Interest							565,401.00
Total							1,129,921.00