



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 18/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	75	80,977	80,977,000.00	675,522,297.20
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	5	61	6,100,000.00	50,971,320.00
£ / R 18-Jun-12			Foreign Exchange Future	4	75,566	75,566,000.00	979,805,047.50
¥ / R 18-Jun-12			Foreign Exchange Future	7	590	59,000,000.00	6,252,596.00
€ / R 18-Jun-12			Foreign Exchange Future	7	26,985	26,985,000.00	284,053,196.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	3	1,462	1,462,000.00	12,306,627.20
CAD/ R 18-Jun-12			Foreign Exchange Future	2	20	20,000.00	163,197.00
CF CANDO CAAZ 18-Jun-			Can-Do Future	1	2,835	2,835,000.00	1,015,497.00
CF CANDO CABB 18-Jun-			Can-Do Future	1	8,000	8,000,000.00	0.00
CF CANDO CABD 18-Jun-			Can-Do Future	1	16,000	16,000,000.00	0.00
CHF / R 18-Jun-12			Foreign Exchange Future	2	20,807	20,807,000.00	181,853,415.00
\$ / R 17-Sep-12			Foreign Exchange Future	82	34,389	34,389,000.00	468,950,812.40
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	10	1,000,000.00	8,384,000.00
£ / R 17-Sep-12			Foreign Exchange Future	6	75,534	75,534,000.00	993,049,376.60
¥ / R 17-Sep-12			Foreign Exchange Future	6	150	15,000,000.00	66,405,272.00
€ / R 17-Sep-12			Foreign Exchange Future	9	5,594	5,594,000.00	59,749,024.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	123	123,000.00	1,040,670.00
CAD/ R 17-Sep-12			Foreign Exchange Future	1	10	10,000.00	82,722.00
CHF / R 17-Sep-12			Foreign Exchange Future	2	22,884	22,884,000.00	203,257,624.70
\$ / R 14-Dec-12			Foreign Exchange Future	30	18,414	18,414,000.00	156,188,490.00
€ / R 14-Dec-12			Foreign Exchange Future	2	23,272	23,272,000.00	251,080,240.00
€ / R 13-Dec-13			Foreign Exchange Future	2	22,040	22,040,000.00	238,252,400.00
<b>Total Futures</b>				<b>250</b>	<b>434,723</b>	<b>515,012,000.00</b>	<b>4,451,383,824.60</b>
<b>Total Options</b>				<b>3</b>	<b>1,000</b>	<b>1,000,000.00</b>	<b>187,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>253</b>	<b>435,723</b>	<b>516,012,000.00</b>	<b>4,638,383,824.60</b>