



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 22/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	110	12,746	12,746,000.00	108,225,763.10
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	3	15	1,500,000.00	12,727,300.00
£ / R 17-Sep-12			Foreign Exchange Future	9	1,986	1,986,000.00	26,268,048.80
€ / R 17-Sep-12			Foreign Exchange Future	3	2,513	2,513,000.00	26,789,655.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	33	33,000.00	279,702.50
CAD/ R 17-Sep-12			Foreign Exchange Future	2	18	18,000.00	148,932.00
\$ / R 14-Dec-12			Foreign Exchange Future	5	607	607,000.00	5,202,018.10
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,286,500.00
£ / R 14-Dec-12		P	Foreign Exchange Future	7	550	550,000.00	147,647,675.00
€ / R 14-Dec-12	11.50	C	Foreign Exchange Future	3	300	300,000.00	116,200,000.00
\$ / R 18-Mar-13	8.00	P	Foreign Exchange Future	10	2,555	2,555,000.00	369,143,292.50
£ / R 18-Mar-13			Foreign Exchange Future	1	50	50,000.00	675,875.00
\$ / R 14-Jun-13			Foreign Exchange Future	1	200	200,000.00	1,754,160.00
Total Futures				149	19,478	21,458,000.00	198,848,922.00
Total Options				9	2,100	2,100,000.00	620,500,000.00
Grand Total for Currency Future Turnover Summary				158	21,578	23,558,000.00	819,348,922.00