



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 28/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
ANY DAY EXPIRY DAAH			Any day expiry	3	2,360	2,360,000.00	19,883,944.00
\$ / R 17-Sep-12			Foreign Exchange Future	75	37,335	37,335,000.00	2,934,037,985.60
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	10	1,000,000.00	8,523,900.00
£ / R 17-Sep-12			Foreign Exchange Future	1	2,944	2,944,000.00	39,015,654.40
CHF / R 17-Sep-12			Foreign Exchange Future	1	2,082	2,082,000.00	18,407,586.60
\$ / R 18-Mar-13			Foreign Exchange Future	2	30	30,000.00	261,711.00
<b>Total Futures</b>				<b>72</b>	<b>24,336</b>	<b>25,326,000.00</b>	<b>230,177,281.60</b>
<b>Total Options</b>				<b>11</b>	<b>20,425</b>	<b>20,425,000.00</b>	<b>2,789,953,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>83</b>	<b>44,761</b>	<b>45,751,000.00</b>	<b>3,020,130,781.60</b>