



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	77	29,531	29,531,000.00	245 725 830.80
£ / R 18-Jun-12			Foreign Exchange Future	14	8,619	8,619,000.00	111 192 699.20
€ / R 18-Jun-12			Foreign Exchange Future	8	4,000	4,000,000.00	42 022 000.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	6	628	628,000.00	5 253 845.00
CAD/ R 18-Jun-12			Foreign Exchange Future	1	3	3,000.00	24 478.50
CHF / R 18-Jun-12			Foreign Exchange Future	1	2,270	2,270,000.00	19 551 056.00
\$ / R 17-Sep-12			Foreign Exchange Future	61	34,348	34,348,000.00	791 478 275.00
£ / R 17-Sep-12			Foreign Exchange Future	17	3,468	3,468,000.00	45 563 035.40
€ / R 17-Sep-12			Foreign Exchange Future	5	2,500	2,500,000.00	26 671 000.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	505	505,000.00	4 248 381.00
\$ / R 14-Dec-12			Foreign Exchange Future	8	2,750	2,750,000.00	23 591 953.00
£ / R 14-Dec-12			Foreign Exchange Future	13	1,500	1,500,000.00	20 077 075.00
€ / R 14-Dec-12			Foreign Exchange Future	8	2,000	2,000,000.00	21 619 450.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	5	500	500,000.00	4 223 825.00
\$ / R 18-Mar-13			Foreign Exchange Future	1	65	65,000.00	561 990.00
<b>Total Futures</b>				<b>227</b>	<b>90,187</b>	<b>90,187,000.00</b>	<b>838,954,893.90</b>
<b>Total Options</b>				<b>1</b>	<b>2,500</b>	<b>2,500,000.00</b>	<b>522,850,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>228</b>	<b>92,687</b>	<b>92,687,000.00</b>	<b>1 361 804 893.90</b>