



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 06/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAI 10-Jul-12			Any day expiry	4	20,000	20,000,000.00	537 777 000.00
\$ / R 17-Sep-12			Foreign Exchange Future	98	26,732	26,732,000.00	1 312 688 059.60
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	45	4,500,000.00	37 123 750.00
£ / R 17-Sep-12			Foreign Exchange Future	5	419	419,000.00	5 367 576.00
€ / R 17-Sep-12			Foreign Exchange Future	1	1	1,000.00	10 300.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	1	3	3,000.00	25 296.00
\$ / R 14-Dec-12			Foreign Exchange Future	1	3	3,000.00	25 315.50
€ / R 14-Dec-12			Foreign Exchange Future	1	236	236,000.00	2 455 226.00
<b>Total Futures</b>				<b>109</b>	<b>26,439</b>	<b>30,894,000.00</b>	<b>258,522,523.10</b>
<b>Total Options</b>				<b>4</b>	<b>21,000</b>	<b>21,000,000.00</b>	<b>1,636,950,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>113</b>	<b>47,439</b>	<b>51,894,000.00</b>	<b>1 895 472 523.10</b>