



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 15/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	94	144,833	144,833,000.00	1 213 878 654.10
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	2	16	1,600,000.00	13 381 000.00
£ / R 18-Jun-12			Foreign Exchange Future	10	2,896	2,896,000.00	37 720 578.70
¥ / R 18-Jun-12			Foreign Exchange Future	5	84	8,400,000.00	890 798.00
€ / R 18-Jun-12			Foreign Exchange Future	20	10,331	10,331,000.00	109 212 580.90
AU\$ / R 18-Jun-12			Foreign Exchange Future	4	2,133	2,133,000.00	17 911 812.70
CAD/ R 18-Jun-12			Foreign Exchange Future	3	23	23,000.00	188 961.10
CHF / R 18-Jun-12			Foreign Exchange Future	1	890	890,000.00	7 860 480.00
\$ / R 17-Sep-12			Foreign Exchange Future	73	188,665	188,665,000.00	1 620 889 911.70
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	11	1,100,000.00	9 317 000.00
£ / R 17-Sep-12			Foreign Exchange Future	8	1,048	1,048,000.00	13 799 640.80
¥ / R 17-Sep-12			Foreign Exchange Future	2	84	8,400,000.00	902 134.00
€ / R 17-Sep-12			Foreign Exchange Future	10	482	482,000.00	5 167 314.60
AU\$ / R 17-Sep-12			Foreign Exchange Future	6	1,219	1,219,000.00	10 289 282.30
CAD/ R 17-Sep-12			Foreign Exchange Future	3	23	23,000.00	191 249.60
\$ / R 14-Dec-12			Foreign Exchange Future	11	16,453	16,453,000.00	141 347 049.10
£ / R 14-Dec-12			Foreign Exchange Future	2	260	260,000.00	3 468 400.00
€ / R 14-Dec-12			Foreign Exchange Future	10	10,042	10,042,000.00	108 978 202.00
\$ / R 13-Dec-13			Foreign Exchange Future	2	11,066	11,066,000.00	95 108 950.20
Total Futures				266	390,459	409,764,000.00	3,390,803,999.80
Total Options				1	100	100,000.00	19,700,000.00
Grand Total for Currency Future Turnover Summary				267	390,559	409,864,000.00	3 410 503 999.80