



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 20/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAN 24-Jul-12			Any day expiry	4	4,000	4,000,000.00	32,822,200.00
DAAO 27-Jul-12	8.59	P	Any day expiry	4	15,000	15,000,000.00	916,000,000.00
DAAP 27-Jul-12	6.62	P	Any day expiry	2	10,000	10,000,000.00	514,000,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	59	9,843	9,843,000.00	81,602,408.70
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	4	65	6,500,000.00	53,934,800.00
£ / R 17-Sep-12			Foreign Exchange Future	7	659	659,000.00	8,599,381.00
€ / R 17-Sep-12			Foreign Exchange Future	10	1,604	1,604,000.00	16,300,368.30
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	1,500	1,500,000.00	12,827,250.00
\$ / R 14-Dec-12			Foreign Exchange Future	6	740	740,000.00	6,200,355.00
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,206,950.00
£ / R 14-Dec-12			Foreign Exchange Future	1	90	90,000.00	1,187,100.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	200	200,000.00	1,721,700.00
\$ / R 18-Mar-13			Foreign Exchange Future	2	35	35,000.00	296,710.00
\$ / R 14-Jun-13			Foreign Exchange Future	1	150	150,000.00	1,279,200.00
Total Futures				98	18,891	25,821,000.00	220,978,423.00
Total Options				6	25,000	25,000,000.00	1,430,000,000.00
Grand Total for Currency Future Turnover Summary				104	43,891	50,821,000.00	1,650,978,423.00