



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 24/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAN 24-Jul-12			Any day expiry	4	10,000	10,000,000.00	83,820,000.00
DAAR 31-Jul-12	6.71	P	Any day expiry	2	20,000	20,000,000.00	981,000,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	149	16,117	16,117,000.00	389,611,757.60
£ / R 17-Sep-12			Foreign Exchange Future	8	1,133	1,133,000.00	15,026,066.00
¥ / R 17-Sep-12			Foreign Exchange Future	1	2	200,000.00	22,100.00
€ / R 17-Sep-12			Foreign Exchange Future	1	198	198,000.00	2,050,804.80
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	30	30,000.00	262,485.00
\$ / R 14-Dec-12			Foreign Exchange Future	33	3,003	3,003,000.00	25,914,414.60
£ / R 14-Dec-12			Foreign Exchange Future	1	130	130,000.00	1,744,795.00
\$ / R 18-Mar-13			Foreign Exchange Future	6	930	930,000.00	8,039,055.00
£ / R 18-Mar-13			Foreign Exchange Future	4	800	800,000.00	314,702,760.00
\$ / R 14-Jun-13			Foreign Exchange Future	3	498	498,000.00	4,402,785.30
Total Futures				208	29,241	29,439,000.00	255,977,023.30
Total Options				6	23,600	23,600,000.00	1,570,620,000.00
Grand Total for Currency Future Turnover Summary				214	52,841	53,039,000.00	1,826,597,023.30