JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAO 27-Jul-12			Any day expiry	3	8,000	8,000,000.00	68,690,100.00
DAAP 27-Jul-12			Any day expiry	2	3,000	3,000,000.00	20,097,900.00
CF CANDO CABK 31-Jul-1			Can-Do Future	2	10,000	10,000,000.00	153,000.00
DAAR 31-Jul-12	6.61	P	Any day expiry	2	10,000	10,000,000.00	253,000,000.00
DAAS 2-Aug-12	8.30	C	Any day expiry	2	4,000	4,000,000.00	305,000,000.00
$ / R 17-Sep-12			Foreign Exchange Future	135	27,625	27,625,000.00	229,449,960.60
$ / R MAXI 17-Sep-12			Foreign Exchange Future	3	15	1,500,000.00	12,364,500.00
£ / R 17-Sep-12			Foreign Exchange Future	29	1,219	1,219,000.00	15,838,230.00
€ / R 17-Sep-12			Foreign Exchange Future	6	559	559,000.00	5,715,402.00
AU$ / R 17-Sep-12			Foreign Exchange Future	17	1,480	1,480,000.00	12,704,000.00
CAD/ R 17-Sep-12			Foreign Exchange Future	1	4	4,000.00	32,734.00
$ / R 14-Dec-12			Foreign Exchange Future	20	52,120	52,120,000.00	436,741,258.50
¥ / R 14-Dec-12			Foreign Exchange Future	3	20,043	2,004,300,000.00	215,639,158.40
€ / R 14-Dec-12			Foreign Exchange Future	8	700	700,000.00	7,254,205.00
$ / R 18-Mar-13			Foreign Exchange Future	4	41	41,000.00	348,286.00
£ / R 18-Mar-13			Foreign Exchange Future	2	251	251,000.00	3,348,972.00
Total Futures				**235**	**125,057**	**2,110,799,000.00**	**1,028,377,706.50**
Total Options				**4**	**14,000**	**14,000,000.00**	**558,000,000.00**
Grand Total for Currency Future Turnover Summary				**239**	**139,057**	**2,124,799,000.00**	**1,586,377,706.50**