



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 17/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAK 17-Jul-12			Any day expiry	4	5,000	5,000,000.00	42,414,100.00
DAAL 17-Jul-12			Any day expiry	3	6,000	6,000,000.00	49,017,000.00
DAAM 20-Jul-12			Any day expiry	2	5,000	5,000,000.00	32,704,500.00
\$ / R 17-Sep-12			Foreign Exchange Future	57	23,150	23,150,000.00	832,611,887.10
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	5	180	18,000,000.00	149,418,000.00
£ / R 17-Sep-12			Foreign Exchange Future	2	6	6,000.00	77,503.00
€ / R 17-Sep-12			Foreign Exchange Future	1	20	20,000.00	203,000.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	28	28,000.00	236,795.50
\$ / R 14-Dec-12			Foreign Exchange Future	4	158	158,000.00	1,321,840.00
\$ / R 14-Jun-13			Foreign Exchange Future	3	355	355,000.00	3,036,617.50
Total Futures				79	35,397	53,217,000.00	433,536,243.10
Total Options				4	4,500	4,500,000.00	677,505,000.00
Grand Total for Currency Future Turnover Summary				83	39,897	57,717,000.00	1,111,041,243.10