



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 23/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAN 24-Jul-12	8.46	P	Any day expiry	4	20,000	20,000,000.00	822,000,000.00
DAAQ 30-Jul-12		P	Any day expiry	2	10,000	10,000,000.00	722,000,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	182	37,298	37,298,000.00	315,705,812.80
£ / R 17-Sep-12			Foreign Exchange Future	12	702	702,000.00	9,242,334.50
€ / R 17-Sep-12			Foreign Exchange Future	3	430	430,000.00	4,413,053.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	1	100	100,000.00	861,750.00
\$ / R 14-Dec-12			Foreign Exchange Future	31	4,562	4,562,000.00	39,119,454.50
£ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	1,335,050.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	200	200,000.00	1,748,560.00
\$ / R 18-Mar-13			Foreign Exchange Future	6	740	740,000.00	6,436,830.00
Total Futures				237	44,132	44,132,000.00	378,862,844.80
Total Options				6	30,000	30,000,000.00	1,544,000,000.00
Grand Total for Currency Future Turnover Summary				243	74,132	74,132,000.00	1,922,862,844.80