



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 26/07/2012

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------------------|
| DAAO 27-Jul-12 | | | Any day expiry | 2 | 8,000 | 8,000,000.00 | 68,892,000.00 |
| DAAP 27-Jul-12 | | | Any day expiry | 2 | 3,000 | 3,000,000.00 | 19,767,900.00 |
| DAAQ 30-Jul-12 | | | Any day expiry | 4 | 20,000 | 20,000,000.00 | 506,815,000.00 |
| DAAR 31-Jul-12 | | | Any day expiry | 2 | 5,100 | 5,100,000.00 | 33,605,430.00 |
| \$ / R 17-Sep-12 | | | Foreign Exchange Future | 132 | 44,740 | 44,740,000.00 | 377,695,871.60 |
| \$ / R MAXI 17-Sep-12 | | | Foreign Exchange Future | 1 | 80 | 8,000,000.00 | 66,800,000.00 |
| £ / R 17-Sep-12 | | | Foreign Exchange Future | 15 | 5,538 | 5,538,000.00 | 72,788,810.20 |
| ¥ / R 17-Sep-12 | | | Foreign Exchange Future | 2 | 6,352 | 635,200,000.00 | 69,021,784.80 |
| € / R 17-Sep-12 | | | Foreign Exchange Future | 7 | 11,335 | 11,335,000.00 | 116,589,057.00 |
| \$ / R 14-Dec-12 | | | Foreign Exchange Future | 17 | 1,138 | 1,138,000.00 | 9,634,267.50 |
| £ / R 14-Dec-12 | | | Foreign Exchange Future | 5 | 250 | 250,000.00 | 3,313,800.00 |
| € / R 14-Dec-12 | | | Foreign Exchange Future | 4 | 480 | 480,000.00 | 4,983,556.00 |
| \$ / R 18-Mar-13 | | | Foreign Exchange Future | 3 | 42 | 42,000.00 | 359,602.50 |
| Total Futures | | | | 194 | 96,055 | 732,823,000.00 | 927,267,079.60 |
| Total Options | | | | 2 | 10,000 | 10,000,000.00 | 423,000,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 196 | 106,055 | 742,823,000.00 | 1,350,267,079.60 |