



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 02/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	116	101,436	101,436,000.00	3,776,959,719.30
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	5	47	4,700,000.00	38,809,750.00
£ / R 17-Sep-12			Foreign Exchange Future	10	20,886	20,886,000.00	270,566,716.50
€ / R 17-Sep-12			Foreign Exchange Future	3	279	279,000.00	2,904,883.50
CHF / R 17-Sep-12			Foreign Exchange Future	1	2,082	2,082,000.00	18,178,983.00
\$ / R 14-Dec-12			Foreign Exchange Future	12	585	585,000.00	4,900,104.40
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,180,450.00
£ / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	657,000.00
€ / R 14-Dec-12			Foreign Exchange Future	1	167	167,000.00	1,770,200.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	200	200,000.00	1,688,400.00
Total Futures				135	103,812	108,960,000.00	1,005,162,706.70
Total Options				16	21,925	21,925,000.00	3,115,453,500.00
Grand Total for Currency Future Turnover Summary				151	125,737	130,885,000.00	4,120,616,206.70