



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAJ 13-Jul-12			Any day expiry	4	30,000	30,000,000.00	483,025,500.00
DAAK 17-Jul-12	8.47	P	Any day expiry	2	5,000	5,000,000.00	264,000,000.00
DAAL 17-Jul-12			Any day expiry	4	27,000	27,000,000.00	225,023,400.00
\$ / R 17-Sep-12			Foreign Exchange Future	110	27,994	27,994,000.00	245,549,211.00
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	10	1,000,000.00	8,404,950.00
£ / R 17-Sep-12			Foreign Exchange Future	9	150	150,000.00	1,951,331.00
€ / R 17-Sep-12			Foreign Exchange Future	1	1,500	1,500,000.00	15,359,850.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	5	59	59,000.00	500,037.90
\$ / R 14-Dec-12			Foreign Exchange Future	13	756	756,000.00	6,451,399.20
£ / R 14-Dec-12			Foreign Exchange Future	1	55	55,000.00	724,900.00
€ / R 14-Dec-12			Foreign Exchange Future	1	117	117,000.00	1,217,970.00
Total Futures				147	72,541	73,531,000.00	619,058,549.10
Total Options				5	20,100	20,100,000.00	633,150,000.00
Grand Total for Currency Future Turnover Summary				152	92,641	93,631,000.00	1,252,208,549.10