



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 13/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAJ 13-Jul-12			Any day expiry	5	35,000	35,000,000.00	290,547,500.00
DAAK 17-Jul-12			Any day expiry	2	5,000	5,000,000.00	42,191,000.00
DAAM 20-Jul-12	6.60	P	Any day expiry	2	10,000	10,000,000.00	447,000,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	44	4,970	4,970,000.00	52,585,125.40
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	25	2,500,000.00	21,018,000.00
£ / R 17-Sep-12			Foreign Exchange Future	1	50	50,000.00	650,800.00
¥ / R 17-Sep-12			Foreign Exchange Future	1	6	600,000.00	63,720.00
€ / R 17-Sep-12			Foreign Exchange Future	1	10	10,000.00	102,355.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	11	11,000.00	93,355.00
\$ / R 14-Dec-12			Foreign Exchange Future	4	305	305,000.00	2,578,955.00
\$ / R 18-Mar-13			Foreign Exchange Future	1	29	29,000.00	249,414.50
Total Futures				62	45,306	48,375,000.00	398,380,224.90
Total Options				3	10,100	10,100,000.00	458,700,000.00
Grand Total for Currency Future Turnover Summary				65	55,406	58,475,000.00	857,080,224.90