



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 16/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAK 17-Jul-12			Any day expiry	4	11,000	11,000,000.00	136,688,500.00
DAAM 20-Jul-12			Any day expiry	2	5,000	5,000,000.00	32,913,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	47	11,278	11,278,000.00	94,065,001.00
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	10	1,000,000.00	8,344,750.00
£ / R 17-Sep-12			Foreign Exchange Future	1	50	50,000.00	647,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	4	265	265,000.00	2,238,022.80
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,222,000.00
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	5	500,000.00	4,277,000.00
\$ / R 14-Jun-13			Foreign Exchange Future	11	1,609	1,609,000.00	13,896,270.50
Total Futures				71	19,222	21,202,000.00	169,291,544.30
Total Options				2	10,000	10,000,000.00	128,000,000.00
Grand Total for Currency Future Turnover Summary				73	29,222	31,202,000.00	297,291,544.30