



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 19/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAM 20-Jul-12			Any day expiry	6	40,000	40,000,000.00	430,756,000.00
DAAN 24-Jul-12			Any day expiry	6	14,000	14,000,000.00	525,824,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	49	7,285	7,285,000.00	59,823,054.00
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	5	500,000.00	4,112,050.00
£ / R 17-Sep-12			Foreign Exchange Future	1	39	39,000.00	501,579.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	50	50,000.00	427,267.50
CHF / R 17-Sep-12			Foreign Exchange Future	1	25	25,000.00	211,375.00
\$ / R 14-Dec-12			Foreign Exchange Future	17	1,430	1,430,000.00	11,889,006.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,163,450.00
\$ / R 18-Mar-13			Foreign Exchange Future	1	5	5,000.00	42,015.00
Total Futures				79	32,844	33,834,000.00	244,749,797.00
Total Options				6	30,000	30,000,000.00	793,000,000.00
Grand Total for Currency Future Turnover Summary				85	62,844	63,834,000.00	1,037,749,797.00