



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 25/07/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAP 27-Jul-12	6.70	C	Any day expiry	2	10,000	10,000,000.00	308,000,000.00
CF CANDO CABK 31-Jul-1			Can-Do Future	2	10,000	10,000,000.00	242,000.00
CF CANDO CABL 31-Jul-1			Can-Do Future	2	10,000	10,000,000.00	119,000.00
DAAR 31-Jul-12			Any day expiry	2	20,000	20,000,000.00	133,240,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	75	16,923	16,923,000.00	1,136,365,506.70
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	5	500,000.00	4,247,250.00
£ / R 17-Sep-12			Foreign Exchange Future	18	2,099	2,099,000.00	27,727,692.20
€ / R 17-Sep-12			Foreign Exchange Future	2	267	267,000.00	2,772,685.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	6	235	235,000.00	2,047,796.20
\$ / R 14-Dec-12			Foreign Exchange Future	18	1,387	1,387,000.00	11,960,580.60
£ / R 14-Dec-12			Foreign Exchange Future	1	25	25,000.00	333,750.00
¥ / R 14-Dec-12			Foreign Exchange Future	1	25	2,500,000.00	273,500.00
\$ / R 18-Mar-13			Foreign Exchange Future	2	112	112,000.00	981,212.00
Total Futures				126	52,378	55,348,000.00	254,010,972.70
Total Options				6	18,700	18,700,000.00	1,374,300,000.00
Grand Total for Currency Future Turnover Summary				132	71,078	74,048,000.00	1,628,310,972.70