



Currency Futures & Options Detailed Turnover

Date: 29/01/2010

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Mar 2010 \$ / R								
\$ / R 15/03/2010 Foreign Exchange Future			Buy	1	1,000	1,000.00	7.6355	7,635.50
\$ / R 15/03/2010 Foreign Exchange Future			Sell	1	1,000	1,000.00	7.6355	7,635.50
\$ / R 15/03/2010 Foreign Exchange Future			Sell	3	1,000	3,000.00	7.6700	23,010.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	3	1,000	3,000.00	7.6700	23,010.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	7.6885	38,442.50
\$ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.6816	38,408.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.6791	38,395.50
\$ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.6885	38,442.50
\$ / R 15/03/2010 Foreign Exchange Future			Sell	6	1,000	6,000.00	7.6900	46,140.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	6	1,000	6,000.00	7.6900	46,140.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	8	1,000	8,000.00	7.6200	60,960.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	8	1,000	8,000.00	7.6200	60,960.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.6160	76,160.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.6630	76,630.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.6160	76,160.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	17	1,000	17,000.00	7.6170	129,489.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	17	1,000	17,000.00	7.6170	129,489.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	20	1,000	20,000.00	7.6425	152,850.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	20	1,000	20,000.00	7.6425	152,850.00

\$ / R 15/03/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.6410	229,230.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6410	229,230.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6290	228,870.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.6290	228,870.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6390	229,170.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.6630	383,150.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	60	1,000	60,000.00	7.6630	459,780.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	71	1,000	71,000.00	7.6680	544,428.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	71	1,000	71,000.00	7.6680	544,428.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	90	1,000	90,000.00	7.6640	689,760.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.6616	766,160.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6616	766,160.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6400	764,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6656	766,560.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.6400	764,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6655	766,550.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.6655	766,550.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	194	1,000	194,000.00	7.6170	1,477,698.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	194	1,000	194,000.00	7.6170	1,477,698.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	400	1,000	400,000.00	7.6370	3,054,800.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	400	1,000	400,000.00	7.6370	3,054,800.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	490	1,000	490,000.00	7.6830	3,764,670.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	490	1,000	490,000.00	7.6830	3,764,670.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	5,797	1,000	5,797,000.00	7.6100	44,115,170.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	5,797	1,000	5,797,000.00	7.6100	44,115,170.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Total Futures				15,114		15,114,000.00		115,174,379.50
Total Options								
Total \$ / R Foreign Exchange Future				15,114		15,114,000.00		115,174,379.50
Mar 2010 € / R								
€ / R 15/03/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	10.6400	53,200.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	10.6900	53,450.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	10.6900	53,450.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	10.6400	53,200.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	10.6149	106,149.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	10.6172	106,172.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	10.6390	106,390.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	10.6900	106,900.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	10.6900	106,900.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	10.6390	106,390.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	10.6149	106,149.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	10.6172	106,172.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	25	1,000	25,000.00	10.6985	267,462.50
€ / R 15/03/2010 Foreign Exchange Future			Buy	28	1,000	28,000.00	10.7000	299,600.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	53	1,000	53,000.00	10.6992	567,057.60
€ / R 15/03/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	10.6425	1,064,250.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	10.6425	1,064,250.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	175	1,000	175,000.00	10.6104	1,856,820.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	175	1,000	175,000.00	10.6104	1,856,820.00

	Total Futures			756		756,000.00		8,040,782.10
	Total Options							
	Total € / R Foreign Exchange Future			756		756,000.00		8,040,782.10
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Mar 2010 AU\$ / R								
AU\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	6.7777		338,885.00
AU\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	6.7777		338,885.00
	Total Futures		100		100,000.00			677,770.00
	Total Options							
	Total AU\$ / R Foreign Exchange Future		100		100,000.00			677,770.00
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Jun 2010 \$ / R								
\$ / R 14/06/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.8430		156,860.00
\$ / R 14/06/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.8430		156,860.00
	Total Futures		40		40,000.00			313,720.00
	Total Options							
	Total \$ / R Foreign Exchange Future		40		40,000.00			313,720.00
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Jun 2010 € / R								
€ / R 14/06/2010	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.8000		162,000.00
€ / R 14/06/2010	Foreign Exchange Future	Sell	15	1,000	15,000.00	10.8000		162,000.00
	Total Futures		30		30,000.00			324,000.00
	Total Options							
	Total € / R Foreign Exchange Future		30		30,000.00			324,000.00
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Jun 2010 AU\$ / R								
AU\$ / R 14/06/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	6.8467		136,934.00
AU\$ / R 14/06/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	6.8467		136,934.00
AU\$ / R 14/06/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	6.8700		343,500.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
AU\$ / R 14/06/2010 Foreign Exchange Future			Sell	50	1,000	50,000.00	6.8700	343,500.00
AU\$ / R 14/06/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	6.8700	687,000.00
				Total Futures		240		1,647,868.00
				Total Options				
				Total AU\$ / R Foreign Exchange Future		240		1,647,868.00
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Dec 2010 € / R								
€ / R 13/12/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	11.1820	55,910.00
€ / R 13/12/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	11.1820	55,910.00
				Total Futures		10		111,820.00
				Total Options				
				Total € / R Foreign Exchange Future		10		111,820.00
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Total Futures				16,290		16,290,000.00		126290339.60
Total Options								
Grand Total for Currency Future Detailed Turnover				16,290		16,290,000.00		126,290,339.60