

Currency Futures & Options Detailed Turnover

Date: 28/12/2011

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Mar 2012 \$ / R								
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.2150	16,430.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	2	1,000	2,000.00	8.2150	16,430.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	5	1,000	5,000.00	8.2379	41,189.50
\$ / R 19/03/2012 Foreign Exchange Future			Buy	5	1,000	5,000.00	8.2379	41,189.50
\$ / R 19/03/2012 Foreign Exchange Future			Buy	5	1,000	5,000.00	8.2100	41,050.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	5	1,000	5,000.00	8.2366	41,183.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	5	1,000	5,000.00	8.2366	41,183.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	5	1,000	5,000.00	8.2100	41,050.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	5	1,000	5,000.00	8.2050	41,025.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	5	1,000	5,000.00	8.2050	41,025.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	5	1,000	5,000.00	8.2297	41,148.50
\$ / R 19/03/2012 Foreign Exchange Future			Sell	7	1,000	7,000.00	8.2250	57,575.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	7	1,000	7,000.00	8.2250	57,575.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	10	1,000	10,000.00	8.2356	82,356.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	10	1,000	10,000.00	8.2100	82,100.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.2216	82,216.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.2100	82,100.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.2386	82,386.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.2366	82,366.00

\$ / R 19/03/2012	Foreign Exchange Future	Sell	10	1,000	10,000.00	8.2356	82,356.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	10	1,000	10,000.00	8.2216	82,216.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	10	1,000	10,000.00	8.2386	82,386.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	8.2150	164,300.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	8.2213	164,426.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	8.2886	165,772.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	8.2660	165,320.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	8.2886	165,772.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	8.2660	165,320.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	8.2213	164,426.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	8.2150	164,300.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	25	1,000	25,000.00	8.2280	205,700.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	30	1,000	30,000.00	8.2160	246,480.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	30	1,000	30,000.00	8.2160	246,480.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	30	1,000	30,000.00	8.2377	247,131.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	30	1,000	30,000.00	8.2377	247,131.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.3405	417,025.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.3331	416,655.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.2960	414,800.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.2150	410,750.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	50	1,000	50,000.00	8.2150	410,750.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	60	1,000	60,000.00	8.2330	493,980.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	60	1,000	60,000.00	8.2330	493,980.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	60	1,000	60,000.00	8.2279	493,674.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	100	1,000	100,000.00	8.2280	822,800.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	100	1,000	100,000.00	8.2245	822,450.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	100	1,000	100,000.00	8.2567	825,670.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	100	1,000	100,000.00	8.2576	825,760.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 19/03/2012 Foreign Exchange Future			Buy	100	1,000	100,000.00	8.2567	825,670.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	100	1,000	100,000.00	8.2245	822,450.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	100	1,000	100,000.00	8.2576	825,760.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	106	1,000	106,000.00	8.2676	876,365.60
\$ / R 19/03/2012 Foreign Exchange Future			Buy	106	1,000	106,000.00	8.2676	876,365.60
\$ / R 19/03/2012 Foreign Exchange Future			Sell	125	1,000	125,000.00	8.2280	1,028,500.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	125	1,000	125,000.00	8.2280	1,028,500.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	150	1,000	150,000.00	8.2255	1,233,825.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	150	1,000	150,000.00	8.2255	1,233,825.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2556	4,127,800.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2775	4,138,750.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2656	4,132,800.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2330	4,116,500.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	500	1,000	500,000.00	8.2556	4,127,800.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	500	1,000	500,000.00	8.2581	4,129,050.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	500	1,000	500,000.00	8.2705	4,135,250.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	500	1,000	500,000.00	8.2260	4,113,000.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	600	1,000	600,000.00	8.2531	4,951,860.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	600	1,000	600,000.00	8.2531	4,951,860.00
			Total Futures	7,550		7,550,000.00		62,295,318.70
			Total Options					
			Total \$ / R Foreign Exchange Future	7,550		7,550,000.00		62,295,318.70

Mar 2012 \$ / R MAXI

\$ / R MAXI 19/03/2012 Foreign Exchange Future			Buy	5	100,000	500,000.00	8.2531	4,126,550.00
\$ / R MAXI 19/03/2012 Foreign Exchange Future			Sell	5	100,000	500,000.00	8.2531	4,126,550.00

\$ / R MAXI 19/03/2012 Foreign Exchange Future	Buy	50	100,000	5,000,000.00	8.2120	41,060,000.00
\$ / R MAXI 19/03/2012 Foreign Exchange Future	Sell	50	100,000	5,000,000.00	8.2120	41,060,000.00
Total Futures		110		11,000,000.00		90,373,100.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		110		11,000,000.00		90,373,100.00

Mar 2012 £ / R

£ / R 19/03/2012 Foreign Exchange Future	Buy	2	1,000	2,000.00	12.7900	25,580.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	2	1,000	2,000.00	12.7900	25,580.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8000	128,000.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8000	128,000.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8300	128,300.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8300	128,300.00
£ / R 19/03/2012 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8000	128,000.00
£ / R 19/03/2012 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8300	128,300.00
£ / R 19/03/2012 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8300	128,300.00
£ / R 19/03/2012 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8000	128,000.00
£ / R 19/03/2012 Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7985	1,279,850.00
£ / R 19/03/2012 Foreign Exchange Future	Sell	100	1,000	100,000.00	12.7985	1,279,850.00
Total Futures		284		284,000.00		3,636,060.00
Total Options						
Total £ / R Foreign Exchange Future		284		284,000.00		3,636,060.00

Mar 2012 ¥ / R

¥ / R 19/03/2012 Foreign Exchange Future	Sell	8	100,000	800,000.00	0.1047	83,776.00
¥ / R 19/03/2012 Foreign Exchange Future	Buy	8	100,000	800,000.00	0.1047	83,776.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Total Futures				16		1,600,000.00		167,552.00
Total Options								
Total ¥ / R Foreign Exchange Future				16		1,600,000.00		167,552.00
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Mar 2012 € / R								
€ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	10.7960	10,796.00
€ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	10.7175	10,717.50
€ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	10.7175	10,717.50
€ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	10.7960	10,796.00
€ / R 19/03/2012 Foreign Exchange Future			Buy	8	1,000	8,000.00	10.7650	86,120.00
€ / R 19/03/2012 Foreign Exchange Future			Sell	8	1,000	8,000.00	10.7650	86,120.00
Total Futures				20		20,000.00		215,267.00
Total Options								
Total € / R Foreign Exchange Future				20		20,000.00		215,267.00
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Mar 2012 AU\$ / R								
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	8.2965	8,296.50
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.2930	8,293.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.2965	8,296.50
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	600	1,000	600,000.00	8.3930	5,035,800.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	903	1,000	903,000.00	8.3030	7,497,609.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	903	1,000	903,000.00	8.3030	7,497,609.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	904	1,000	904,000.00	8.3030	7,505,912.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	904	1,000	904,000.00	8.3030	7,505,912.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	6,000	1,000	6,000,000.00	8.3030	49,818,000.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	7,808	1,000	7,808,000.00	8.2930	64,751,744.00

	Total Futures		18,025		18,025,000.00		149,637,472.00
	Total Options						
	Total AU\$ / R Foreign Exchange Future		18,025		18,025,000.00		149,637,472.00

Jun 2012 \$ / R							
\$ / R 18/06/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	8.3600	41,800.00
\$ / R 18/06/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	8.3600	41,800.00
\$ / R 18/06/2012	Foreign Exchange Future	Sell	40	1,000	40,000.00	8.3500	334,000.00
\$ / R 18/06/2012	Foreign Exchange Future	Buy	40	1,000	40,000.00	8.3500	334,000.00
	Total Futures		90		90,000.00		751,600.00
	Total Options						
	Total \$ / R Foreign Exchange Future		90		90,000.00		751,600.00

Jun 2012 £ / R							
£ / R 18/06/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.9500	64,750.00
£ / R 18/06/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.9400	64,700.00
£ / R 18/06/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9400	64,700.00
£ / R 18/06/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9500	64,750.00
£ / R 18/06/2012	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.9400	129,400.00
£ / R 18/06/2012	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.9400	129,400.00
	Total Futures		40		40,000.00		517,700.00
	Total Options						
	Total £ / R Foreign Exchange Future		40		40,000.00		517,700.00

Jun 2012 € / R							
€ / R 18/06/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.9145	21,829.00
€ / R 18/06/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.9145	21,829.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
				4		4,000.00		43,658.00
				4		4,000.00		43,658.00
Total Futures				26,139		38,613,000.00		307637727.70
Total Options								
Grand Total for Currency Future Detailed Turnover				26,139		38,613,000.00		307,637,727.70