



Currency Futures & Options Detailed Turnover

Date: 04/01/2012

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	1	1,000	1,000.00	8.2000	8,200.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	8.1900	8,190.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.2295	8,229.50
\$ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	8.2295	8,229.50
\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.1900	8,190.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.2000	8,200.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	8.2200	8,220.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	8.2200	8,220.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	2	1,000	2,000.00	8.2020	16,404.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	2	1,000	2,000.00	8.1576	16,315.20
\$ / R 19/03/2012 Foreign Exchange Future			Buy	2	1,000	2,000.00	8.2200	16,440.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	2	1,000	2,000.00	8.2300	16,460.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.1860	16,372.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.2020	16,404.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.2040	16,408.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.1945	16,389.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.1970	16,394.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.1920	16,384.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	2	1,000	2,000.00	8.1800	16,360.00

\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1640	16,328.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	8.2300	16,460.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	8.2200	16,440.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	8.1500	16,300.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	8.1640	16,328.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1860	16,372.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1970	16,394.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1920	16,384.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.2040	16,408.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1945	16,389.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1800	16,360.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	2	1,000	2,000.00	8.1576	16,315.20
\$ / R 19/03/2012	Foreign Exchange Future	Buy	2	1,000	2,000.00	8.1500	16,300.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	3	1,000	3,000.00	8.2200	24,660.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	3	1,000	3,000.00	8.2200	24,660.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	4	1,000	4,000.00	8.2000	32,800.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	4	1,000	4,000.00	8.2000	32,800.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	4	1,000	4,000.00	8.1794	32,717.60
\$ / R 19/03/2012	Foreign Exchange Future	Sell	4	1,000	4,000.00	8.1794	32,717.60
\$ / R 19/03/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	8.1918	40,959.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	8.1918	40,959.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	8.2070	41,035.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	8.2000	41,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	8.2070	41,035.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	6	1,000	6,000.00	8.2200	49,320.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	6	1,000	6,000.00	8.2200	49,320.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	6	1,000	6,000.00	8.2295	49,377.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	10	1,000	10,000.00	8.2000	82,000.00

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	10	1,000	10,000.00	8.1810	81,810.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.1810	81,810.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	10	1,000	10,000.00	8.2000	82,000.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	12	1,000	12,000.00	8.1821	98,185.20
\$ / R 19/03/2012 Foreign Exchange Future			Buy	12	1,000	12,000.00	8.1821	98,185.20
\$ / R 19/03/2012 Foreign Exchange Future			Sell	15	1,000	15,000.00	8.1616	122,424.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	15	1,000	15,000.00	8.1716	122,574.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	15	1,000	15,000.00	8.1616	122,424.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	15	1,000	15,000.00	8.1716	122,574.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	19	1,000	19,000.00	8.2200	156,180.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	20	1,000	20,000.00	8.2108	164,216.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	20	1,000	20,000.00	8.2108	164,216.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	25	1,000	25,000.00	8.1517	203,792.50
\$ / R 19/03/2012 Foreign Exchange Future			Buy	25	1,000	25,000.00	8.1517	203,792.50
\$ / R 19/03/2012 Foreign Exchange Future			Sell	25	1,000	25,000.00	8.1680	204,200.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	25	1,000	25,000.00	8.1690	204,225.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	30	1,000	30,000.00	8.2200	246,600.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	30	1,000	30,000.00	8.1689	245,067.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	30	1,000	30,000.00	8.1689	245,067.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	30	1,000	30,000.00	8.1640	244,920.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	30	1,000	30,000.00	8.1640	244,920.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	30	1,000	30,000.00	8.2200	246,600.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	50	1,000	50,000.00	8.3030	415,150.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	50	1,000	50,000.00	8.2553	412,765.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	50	1,000	50,000.00	8.1165	405,825.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	50	1,000	50,000.00	8.1945	409,725.00

\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.1865	409,325.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	50	1,000	50,000.00	8.1965	409,825.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	50	1,000	50,000.00	8.1945	409,725.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	50	1,000	50,000.00	8.1865	409,325.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	50	1,000	50,000.00	8.1965	409,825.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	75	1,000	75,000.00	8.1864	613,980.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	77	1,000	77,000.00	8.1510	627,627.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	77	1,000	77,000.00	8.1510	627,627.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	80	1,000	80,000.00	8.2125	657,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	85	1,000	85,000.00	8.2125	698,062.50
\$ / R 19/03/2012	Foreign Exchange Future	Sell	100	1,000	100,000.00	8.1295	812,950.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	100	1,000	100,000.00	8.1522	815,220.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	100	1,000	100,000.00	8.1295	812,950.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	140	1,000	140,000.00	8.1761	1,144,654.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	140	1,000	140,000.00	8.1761	1,144,654.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	160	1,000	160,000.00	8.2125	1,314,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	160	1,000	160,000.00	8.2125	1,314,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	165	1,000	165,000.00	8.2125	1,355,062.50
\$ / R 19/03/2012	Foreign Exchange Future	Buy	165	1,000	165,000.00	8.2125	1,355,062.50
\$ / R 19/03/2012	Foreign Exchange Future	Sell	200	1,000	200,000.00	8.1789	1,635,780.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	200	1,000	200,000.00	8.1700	1,634,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	200	1,000	200,000.00	8.1789	1,635,780.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	200	1,000	200,000.00	8.1700	1,634,000.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	239	1,000	239,000.00	8.1860	1,956,454.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	250	1,000	250,000.00	8.2105	2,052,625.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	250	1,000	250,000.00	8.2078	2,051,950.00
\$ / R 19/03/2012	Foreign Exchange Future	Buy	250	1,000	250,000.00	8.2105	2,052,625.00
\$ / R 19/03/2012	Foreign Exchange Future	Sell	250	1,000	250,000.00	8.2078	2,051,950.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 19/03/2012 Foreign Exchange Future	C	8.00	Buy	250	1,000	250,000.00	416.0000	104,000,000.00
\$ / R 19/03/2012 Foreign Exchange Future	C	8.00	Buy	250	1,000	250,000.00	416.0000	104,000,000.00
\$ / R 19/03/2012 Foreign Exchange Future	C	9.00	Buy	250	1,000	250,000.00	130.0000	32,500,000.00
\$ / R 19/03/2012 Foreign Exchange Future	C	9.00	Buy	250	1,000	250,000.00	130.0000	32,500,000.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	300	1,000	300,000.00	8.2270	2,468,100.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	300	1,000	300,000.00	8.2295	2,468,850.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	300	1,000	300,000.00	8.2295	2,468,850.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	300	1,000	300,000.00	8.2270	2,468,100.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2400	4,120,000.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.2310	4,115,500.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	500	1,000	500,000.00	8.1795	4,089,750.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	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	8.2283	4,114,150.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.1865	4,093,250.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	500	1,000	500,000.00	8.1530	4,076,500.00
\$ / R 19/03/2012 Foreign Exchange Future	C	8.50	Sell	500	1,000	500,000.00	192.0000	96,000,000.00
\$ / R 19/03/2012 Foreign Exchange Future	C	8.50	Sell	500	1,000	500,000.00	192.0000	96,000,000.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	600	1,000	600,000.00	8.1942	4,916,520.00
\$ / R 19/03/2012 Foreign Exchange Future			Buy	600	1,000	600,000.00	8.1551	4,893,060.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	600	1,000	600,000.00	8.1942	4,916,520.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	600	1,000	600,000.00	8.1528	4,891,680.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	600	1,000	600,000.00	8.1551	4,893,060.00
\$ / R 19/03/2012 Foreign Exchange Future			Sell	749	1,000	749,000.00	8.1755	6,123,449.50
\$ / R 19/03/2012 Foreign Exchange Future			Buy	749	1,000	749,000.00	8.1755	6,123,449.50
\$ / R 19/03/2012 Foreign Exchange Future	C	9.00	Buy	750	1,000	750,000.00	130.0000	97,500,000.00
\$ / R 19/03/2012 Foreign Exchange Future	C	8.00	Buy	750	1,000	750,000.00	416.0000	312,000,000.00

\$ / R 19/03/2012	Foreign Exchange Future	C	8.00	Buy	750	1,000	750,000.00	416.0000	312,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future	C	9.00	Buy	750	1,000	750,000.00	130.0000	97,500,000.00
\$ / R 19/03/2012	Foreign Exchange Future			Sell	1,000	1,000	1,000,000.00	8.2074	8,207,400.00
\$ / R 19/03/2012	Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	8.2074	8,207,400.00
\$ / R 19/03/2012	Foreign Exchange Future			Buy	1,450	1,000	1,450,000.00	8.1860	11,869,700.00
\$ / R 19/03/2012	Foreign Exchange Future	C	8.50	Sell	1,500	1,000	1,500,000.00	192.0000	288,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future	C	8.50	Sell	1,500	1,000	1,500,000.00	192.0000	288,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future			Sell	1,689	1,000	1,689,000.00	8.1860	13,826,154.00
\$ / R 19/03/2012	Foreign Exchange Future	C	8.00	Sell	2,000	1,000	2,000,000.00	414.0000	828,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future	C	9.00	Sell	2,000	1,000	2,000,000.00	118.5000	237,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future	C	8.50	Buy	4,000	1,000	4,000,000.00	201.0000	804,000,000.00
\$ / R 19/03/2012	Foreign Exchange Future	C	8.50	Buy	4,000	1,000	4,000,000.00	192.0000	768,000,000.00
Total Futures					19,034		19,034,000.00		155,937,376.50
Total Options					20,000		20,000,000		4,497,000,000.00
Total \$ / R Foreign Exchange Future					39,034		39,034,000.00		4,652,937,376.50

Mar 2012 £ / R

£ / 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			Buy	2	1,000	2,000.00	12.7900	25,580.00
Total Futures					4		4,000.00		51,160.00
Total Options									
Total £ / R Foreign Exchange Future					4		4,000.00		51,160.00

Mar 2012 ¥ / R

¥ / R 19/03/2012	Foreign Exchange Future			Buy	9	100,000	900,000.00	0.1079	97,119.00
¥ / R 19/03/2012	Foreign Exchange Future			Sell	9	100,000	900,000.00	0.1079	97,119.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Total Futures				18		1,800,000.00		194,238.00
Total Options								
Total ¥ / R Foreign Exchange Future				18		1,800,000.00		194,238.00
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Mar 2012 € / R								
€ / R 19/03/2012 Foreign Exchange Future			Buy	1	1,000	1,000.00	10.6490	10,649.00
€ / R 19/03/2012 Foreign Exchange Future			Sell	1	1,000	1,000.00	10.6490	10,649.00
€ / R 19/03/2012 Foreign Exchange Future			Buy	3	1,000	3,000.00	10.6300	31,890.00
€ / R 19/03/2012 Foreign Exchange Future			Sell	3	1,000	3,000.00	10.6300	31,890.00
€ / R 19/03/2012 Foreign Exchange Future			Sell	9	1,000	9,000.00	10.6465	95,818.50
€ / R 19/03/2012 Foreign Exchange Future			Buy	9	1,000	9,000.00	10.6465	95,818.50
€ / R 19/03/2012 Foreign Exchange Future			Sell	60	1,000	60,000.00	10.7050	642,300.00
€ / R 19/03/2012 Foreign Exchange Future			Buy	60	1,000	60,000.00	10.7050	642,300.00
Total Futures				146		146,000.00		1,561,315.00
Total Options								
Total € / R Foreign Exchange Future				146		146,000.00		1,561,315.00
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Mar 2012 AU\$ / R								
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	10	1,000	10,000.00	8.4110	84,110.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	10	1,000	10,000.00	8.4110	84,110.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	20	1,000	20,000.00	8.4015	168,030.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	20	1,000	20,000.00	8.4015	168,030.00
AU\$ / R 19/03/2012 Foreign Exchange Future			Buy	25	1,000	25,000.00	8.3935	209,837.50
AU\$ / R 19/03/2012 Foreign Exchange Future			Sell	25	1,000	25,000.00	8.3935	209,837.50

	Total Futures		110		110,000.00		923,955.00
	Total Options						
	Total AU\$ / R Foreign Exchange Future		110		110,000.00		923,955.00

Jun 2012 \$ / R							
\$ / R 18/06/2012	Foreign Exchange Future	Sell	5	1,000	5,000.00	8.3245	41,622.50
\$ / R 18/06/2012	Foreign Exchange Future	Buy	5	1,000	5,000.00	8.3245	41,622.50
\$ / R 18/06/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	8.2630	165,260.00
\$ / R 18/06/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	8.2630	165,260.00
\$ / R 18/06/2012	Foreign Exchange Future	Buy	300	1,000	300,000.00	8.3035	2,491,050.00
\$ / R 18/06/2012	Foreign Exchange Future	Sell	300	1,000	300,000.00	8.3035	2,491,050.00
	Total Futures		650		650,000.00		5,395,865.00
	Total Options						
	Total \$ / R Foreign Exchange Future		650		650,000.00		5,395,865.00

Jun 2012 £ / R							
£ / R 18/06/2012	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.9100	258,200.00
£ / R 18/06/2012	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.9100	258,200.00
	Total Futures		40		40,000.00		516,400.00
	Total Options						
	Total £ / R Foreign Exchange Future		40		40,000.00		516,400.00

Jun 2012 € / R							
€ / R 18/06/2012	Foreign Exchange Future	Sell	94	1,000	94,000.00	10.8110	1,016,234.00
€ / R 18/06/2012	Foreign Exchange Future	Buy	94	1,000	94,000.00	10.8110	1,016,234.00
	Total Futures		188		188,000.00		2,032,468.00
	Total Options						
	Total € / R Foreign Exchange Future		188		188,000.00		2,032,468.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Total Futures				20,190		21,972,000.00		166612777.50
Total Options				20,000		20,000,000.00		4497000000.00
Grand Total for Currency Future Detailed Turnover				40,190		41,972,000.00		4,663,612,777.50