



Currency Futures & Options Detailed Turnover

Date: 25/01/2010

| 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 | 7.6688 | 7,668.80 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 1 | 1,000 | 1,000.00 | 7.6688 | 7,668.80 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 2 | 1,000 | 2,000.00 | 7.6400 | 15,280.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 2 | 1,000 | 2,000.00 | 7.6400 | 15,280.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 4 | 1,000 | 4,000.00 | 7.6385 | 30,554.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 4 | 1,000 | 4,000.00 | 7.6385 | 30,554.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 4 | 1,000 | 4,000.00 | 7.6680 | 30,672.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 4 | 1,000 | 4,000.00 | 7.6680 | 30,672.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 4 | 1,000 | 4,000.00 | 7.6688 | 30,675.20 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 4 | 1,000 | 4,000.00 | 7.6688 | 30,675.20 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 5 | 1,000 | 5,000.00 | 7.6385 | 38,192.50 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 5 | 1,000 | 5,000.00 | 7.6385 | 38,192.50 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 8 | 1,000 | 8,000.00 | 7.6400 | 61,120.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 8 | 1,000 | 8,000.00 | 7.6400 | 61,120.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 10 | 1,000 | 10,000.00 | 7.6825 | 76,825.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 10 | 1,000 | 10,000.00 | 7.6825 | 76,825.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 10 | 1,000 | 10,000.00 | 7.6675 | 76,675.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 10 | 1,000 | 10,000.00 | 7.6265 | 76,265.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 10 | 1,000 | 10,000.00 | 7.6500 | 76,500.00 |

| | | | | | | | |
|-------------------|-------------------------|------|-----|-------|------------|--------|------------|
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 7.6265 | 76,265.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 15 | 1,000 | 15,000.00 | 7.6552 | 114,828.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 15 | 1,000 | 15,000.00 | 7.6552 | 114,828.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 20 | 1,000 | 20,000.00 | 7.6504 | 153,008.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 20 | 1,000 | 20,000.00 | 7.6504 | 153,008.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 20 | 1,000 | 20,000.00 | 7.6500 | 153,000.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 7.6500 | 229,500.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 7.6265 | 228,795.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 30 | 1,000 | 30,000.00 | 7.6265 | 228,795.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 40 | 1,000 | 40,000.00 | 7.6285 | 305,140.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 40 | 1,000 | 40,000.00 | 7.6285 | 305,140.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 40 | 1,000 | 40,000.00 | 7.6285 | 305,140.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 40 | 1,000 | 40,000.00 | 7.6285 | 305,140.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 7.6450 | 382,250.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 50 | 1,000 | 50,000.00 | 7.6550 | 382,750.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 7.6550 | 382,750.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 7.6700 | 383,500.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 56 | 1,000 | 56,000.00 | 7.6513 | 428,472.80 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 56 | 1,000 | 56,000.00 | 7.6513 | 428,472.80 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 83 | 1,000 | 83,000.00 | 7.6258 | 632,941.40 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 83 | 1,000 | 83,000.00 | 7.6258 | 632,941.40 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 96 | 1,000 | 96,000.00 | 7.6688 | 736,204.80 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 96 | 1,000 | 96,000.00 | 7.6688 | 736,204.80 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 7.6700 | 767,000.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 7.6391 | 763,910.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 7.6391 | 763,910.00 |
| \$ / 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 | 7.6400 | 764,000.00 |

| Contract | Call/ Put | Strike | Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Value in Rand |
|---|--------------|--------|--------------|------------------------|------------------|------------------|--------|------------------|
| \$ / 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 | | | Buy | 100 | 1,000 | 100,000.00 | 7.6700 | 767,000.00 |
| \$ / 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 | | | Buy | 100 | 1,000 | 100,000.00 | 7.6700 | 767,000.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 100 | 1,000 | 100,000.00 | 7.6450 | 764,500.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 100 | 1,000 | 100,000.00 | 7.6450 | 764,500.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 100 | 1,000 | 100,000.00 | 7.6450 | 764,500.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 150 | 1,000 | 150,000.00 | 7.6700 | 1,150,500.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 200 | 1,000 | 200,000.00 | 7.7099 | 1,541,980.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 200 | 1,000 | 200,000.00 | 7.7099 | 1,541,980.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 200 | 1,000 | 200,000.00 | 7.6391 | 1,527,820.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 200 | 1,000 | 200,000.00 | 7.6400 | 1,528,000.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 200 | 1,000 | 200,000.00 | 7.6550 | 1,531,000.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 200 | 1,000 | 200,000.00 | 7.6550 | 1,531,000.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 200 | 1,000 | 200,000.00 | 7.6450 | 1,529,000.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 205 | 1,000 | 205,000.00 | 7.6765 | 1,573,682.50 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 205 | 1,000 | 205,000.00 | 7.6765 | 1,573,682.50 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 250 | 1,000 | 250,000.00 | 7.6750 | 1,918,750.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 250 | 1,000 | 250,000.00 | 7.6750 | 1,918,750.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 300 | 1,000 | 300,000.00 | 7.6298 | 2,288,940.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 300 | 1,000 | 300,000.00 | 7.6358 | 2,290,740.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 360 | 1,000 | 360,000.00 | 7.6208 | 2,743,488.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 400 | 1,000 | 400,000.00 | 7.7099 | 3,083,960.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 500 | 1,000 | 500,000.00 | 7.6548 | 3,827,400.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 500 | 1,000 | 500,000.00 | 7.6548 | 3,827,400.00 |
| \$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 960 | 1,000 | 960,000.00 | 7.6283 | 7,323,168.00 |

| | | | | | | | |
|----------------------|-------------------------|------|---------------|-------|----------------------|--------|-----------------------|
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 7.6797 | 7,679,700.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 7.6598 | 7,659,800.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 7.6598 | 7,659,800.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 7.6797 | 7,679,700.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Sell | 4,500 | 1,000 | 4,500,000.00 | 7.6787 | 34,554,150.00 |
| \$ / R 15/03/2010 | Foreign Exchange Future | Buy | 4,500 | 1,000 | 4,500,000.00 | 7.6787 | 34,554,150.00 |
| Total Futures | | | 21,106 | | 21,106,000.00 | | 161,827,351.00 |

Total Options

Total \$ / R Foreign Exchange Future **21,106** **21,106,000.00** **161,827,351.00**

Mar 2010 £ / R

| | | | | | | | |
|----------------------|-------------------------|------|------------|-------|-------------------|---------|---------------------|
| £ / R 15/03/2010 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.3601 | 3,090,025.00 |
| £ / R 15/03/2010 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 12.3601 | 3,090,025.00 |
| Total Futures | | | 500 | | 500,000.00 | | 6,180,050.00 |

Total Options

Total £ / R Foreign Exchange Future **500** **500,000.00** **6,180,050.00**

Mar 2010 € / R

| | | | | | | | |
|------------------|-------------------------|------|----|-------|-----------|---------|------------|
| € / R 15/03/2010 | Foreign Exchange Future | Buy | 1 | 1,000 | 1,000.00 | 10.8400 | 10,840.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 1 | 1,000 | 1,000.00 | 10.8400 | 10,840.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 10.8205 | 54,102.50 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 10.8205 | 54,102.50 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 10.8709 | 54,354.50 |
| € / R 15/03/2010 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 10.8709 | 54,354.50 |
| € / R 15/03/2010 | Foreign Exchange Future | Buy | 15 | 1,000 | 15,000.00 | 10.8374 | 162,561.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 15 | 1,000 | 15,000.00 | 10.8374 | 162,561.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 20 | 1,000 | 20,000.00 | 10.8915 | 217,830.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Sell | 20 | 1,000 | 20,000.00 | 10.8110 | 216,220.00 |
| € / R 15/03/2010 | Foreign Exchange Future | Buy | 20 | 1,000 | 20,000.00 | 10.8915 | 217,830.00 |

| Contract | Call/ Put | Strike | Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Value in Rand |
|---|--------------|--------|---|------------------------|------------------|---------------------|---------|----------------------|
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 20 | 1,000 | 20,000.00 | 10.8400 | 216,800.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 20 | 1,000 | 20,000.00 | 10.8420 | 216,840.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 20 | 1,000 | 20,000.00 | 10.8400 | 216,800.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 20 | 1,000 | 20,000.00 | 10.8420 | 216,840.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 40 | 1,000 | 40,000.00 | 10.8110 | 432,440.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 40 | 1,000 | 40,000.00 | 10.8110 | 432,440.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 50 | 1,000 | 50,000.00 | 10.8395 | 541,975.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 50 | 1,000 | 50,000.00 | 10.8395 | 541,975.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 50 | 1,000 | 50,000.00 | 10.8395 | 541,975.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 50 | 1,000 | 50,000.00 | 10.8395 | 541,975.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 50 | 1,000 | 50,000.00 | 10.8275 | 541,375.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 100 | 1,000 | 100,000.00 | 10.8110 | 1,081,100.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Sell | 235 | 1,000 | 235,000.00 | 10.8374 | 2,546,789.00 |
| € / R 15/03/2010 Foreign Exchange Future | | | Buy | 235 | 1,000 | 235,000.00 | 10.8374 | 2,546,789.00 |
| | | | Total Futures | 1,092 | | 1,092,000.00 | | 11,831,709.00 |
| | | | Total Options | | | | | |
| | | | Total € / R Foreign Exchange Future | 1,092 | | 1,092,000.00 | | 11,831,709.00 |
| | | | | | | | | |
| Mar 2010 AU\$ / R | | | | | | | | |
| AU\$ / R 15/03/2010 Foreign Exchange Future | | | Buy | 10 | 1,000 | 10,000.00 | 6.9035 | 69,035.00 |
| AU\$ / R 15/03/2010 Foreign Exchange Future | | | Sell | 10 | 1,000 | 10,000.00 | 6.9035 | 69,035.00 |
| | | | Total Futures | 20 | | 20,000.00 | | 138,070.00 |
| | | | Total Options | | | | | |
| | | | Total AU\$ / R Foreign Exchange Future | 20 | | 20,000.00 | | 138,070.00 |
| | | | | | | | | |
| Jun 2010 \$ / R | | | | | | | | |

| | | | | | | | |
|----------------------|-------------------------|------|------------|-------|-------------------|--------|---------------------|
| \$ / R 14/06/2010 | Foreign Exchange Future | Buy | 15 | 1,000 | 15,000.00 | 7.7705 | 116,557.50 |
| \$ / R 14/06/2010 | Foreign Exchange Future | Sell | 15 | 1,000 | 15,000.00 | 7.7705 | 116,557.50 |
| \$ / R 14/06/2010 | Foreign Exchange Future | Buy | 30 | 1,000 | 30,000.00 | 7.7900 | 233,700.00 |
| \$ / R 14/06/2010 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 7.7900 | 233,700.00 |
| \$ / R 14/06/2010 | Foreign Exchange Future | Sell | 65 | 1,000 | 65,000.00 | 7.8325 | 509,112.50 |
| \$ / R 14/06/2010 | Foreign Exchange Future | Buy | 65 | 1,000 | 65,000.00 | 7.8325 | 509,112.50 |
| Total Futures | | | 220 | | 220,000.00 | | 1,718,740.00 |

Total Options

Total \$ / R Foreign Exchange Future

220

220,000.00

1,718,740.00

Jun 2010 € / R

| | | | | | | | |
|----------------------|-------------------------|------|------------|-------|-------------------|---------|---------------------|
| € / R 14/06/2010 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 11.0252 | 2,756,300.00 |
| € / R 14/06/2010 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 11.0252 | 2,756,300.00 |
| Total Futures | | | 500 | | 500,000.00 | | 5,512,600.00 |

Total Options

Total € / R Foreign Exchange Future

500

500,000.00

5,512,600.00

Jun 2010 AU\$ / R

| | | | | | | | |
|----------------------|-------------------------|------|-----------|-------|------------------|--------|-------------------|
| AU\$ / R 14/06/2010 | Foreign Exchange Future | Sell | 20 | 1,000 | 20,000.00 | 6.9663 | 139,326.00 |
| AU\$ / R 14/06/2010 | Foreign Exchange Future | Buy | 20 | 1,000 | 20,000.00 | 6.9663 | 139,326.00 |
| Total Futures | | | 40 | | 40,000.00 | | 278,652.00 |

Total Options

Total AU\$ / R Foreign Exchange Future

40

40,000.00

278,652.00

Sep 2010 \$ / R

| | | | | | | | |
|-------------------|-------------------------|------|----|-------|-----------|--------|------------|
| \$ / R 13/09/2010 | Foreign Exchange Future | Buy | 2 | 1,000 | 2,000.00 | 7.9185 | 15,837.00 |
| \$ / R 13/09/2010 | Foreign Exchange Future | Sell | 2 | 1,000 | 2,000.00 | 7.9185 | 15,837.00 |
| \$ / R 13/09/2010 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 7.9080 | 395,400.00 |
| \$ / R 13/09/2010 | Foreign Exchange Future | Sell | 50 | 1,000 | 50,000.00 | 7.9080 | 395,400.00 |

| Contract | Call/ Put | Strike | Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Value in Rand |
|--|--------------|--------|--------------|------------------------|------------------|----------------------|---------|-----------------------|
| Total Futures | | | | 104 | | 104,000.00 | | 822,474.00 |
| Total Options | | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | | 104 | | 104,000.00 | | 822,474.00 |
| <hr/> | | | | | | | | |
| Sep 2010 € / R | | | | | | | | |
| € / R 13/09/2010 Foreign Exchange Future | | | Sell | 250 | 1,000 | 250,000.00 | 11.2029 | 2,800,725.00 |
| € / R 13/09/2010 Foreign Exchange Future | | | Buy | 250 | 1,000 | 250,000.00 | 11.2029 | 2,800,725.00 |
| Total Futures | | | | 500 | | 500,000.00 | | 5,601,450.00 |
| Total Options | | | | | | | | |
| Total € / R Foreign Exchange Future | | | | 500 | | 500,000.00 | | 5,601,450.00 |
| <hr/> | | | | | | | | |
| Total Futures | | | | 24,082 | | 24,082,000.00 | | 193911096.00 |
| Total Options | | | | | | | | |
| Grand Total for Currency Future Detailed Turnover | | | | 24,082 | | 24,082,000.00 | | 193,911,096.00 |