



Currency Futures & Options Detailed Turnover

Date: 24/06/2010

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Sep 2010 \$ / R								
\$ / R 13/09/2010 Foreign Exchange Future			Sell	1	1,000	1,000.00	7.6900	7,690.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	3	1,000	3,000.00	7.7125	23,137.50
\$ / R 13/09/2010 Foreign Exchange Future			Sell	3	1,000	3,000.00	7.7125	23,137.50
\$ / R 13/09/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.7200	38,600.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.7290	38,645.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	7.7200	38,600.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	7.7290	38,645.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.6930	76,930.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.6525	76,525.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7175	77,175.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7150	77,150.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7250	77,250.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7175	77,175.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.7325	77,325.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.6525	76,525.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7325	77,325.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.6930	76,930.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.6420	76,420.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7380	77,380.00

\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7535	77,535.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	7.7530	77,530.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	7.6420	76,420.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7250	77,250.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7150	77,150.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7175	77,175.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7380	77,380.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	7.7535	77,535.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	7.7505	77,505.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.7505	77,505.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.6292	152,584.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.6292	152,584.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.7500	155,000.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	26	1,000	26,000.00	7.7125	200,525.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	26	1,000	26,000.00	7.7125	200,525.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.7440	232,320.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.7440	232,320.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	35	1,000	35,000.00	7.7505	271,267.50
\$ / R 13/09/2010	Foreign Exchange Future	Sell	43	1,000	43,000.00	7.6589	329,332.70
\$ / R 13/09/2010	Foreign Exchange Future	Buy	43	1,000	43,000.00	7.6589	329,332.70
\$ / R 13/09/2010	Foreign Exchange Future	Sell	55	1,000	55,000.00	7.7503	426,266.50
\$ / R 13/09/2010	Foreign Exchange Future	Sell	56	1,000	56,000.00	7.7530	434,168.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	62	1,000	62,000.00	7.7535	480,717.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	63	1,000	63,000.00	7.6480	481,824.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	63	1,000	63,000.00	7.6480	481,824.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6935	769,350.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.6142	761,420.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.7100	771,000.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.7236	772,360.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.6142	761,420.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.6935	769,350.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.6931	769,310.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.6392	763,920.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.6392	763,920.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.6931	769,310.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.7236	772,360.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.7100	771,000.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	104	1,000	104,000.00	7.7430	805,272.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	104	1,000	104,000.00	7.7430	805,272.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	140	1,000	140,000.00	7.7175	1,080,450.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	150	1,000	150,000.00	7.7175	1,157,625.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	150	1,000	150,000.00	7.7530	1,162,950.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	200	1,000	200,000.00	7.7150	1,543,000.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	200	1,000	200,000.00	7.7150	1,543,000.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	300	1,000	300,000.00	7.7359	2,320,770.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	300	1,000	300,000.00	7.7359	2,320,770.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	900	1,000	900,000.00	7.7515	6,976,350.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	962	1,000	962,000.00	7.7436	7,449,343.20
\$ / R 13/09/2010 Foreign Exchange Future			Sell	962	1,000	962,000.00	7.7436	7,449,343.20
\$ / R 13/09/2010 Foreign Exchange Future			Sell	999	1,000	999,000.00	7.7190	7,711,281.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	7.7190	7,719,000.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	1,500	1,000	1,500,000.00	7.7024	11,553,600.00
\$ / R 13/09/2010 Foreign Exchange Future			Sell	1,500	1,000	1,500,000.00	7.7024	11,553,600.00
\$ / R 13/09/2010 Foreign Exchange Future			Buy	2,000	1,000	2,000,000.00	7.7338	15,467,600.00

\$ / R 13/09/2010	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	7.7338	15,467,600.00
\$ / R 13/09/2010	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	7.7440	38,720,000.00
\$ / R 13/09/2010	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	7.7440	38,720,000.00
Total Futures			25,510		25,510,000.00		197,207,686.80
Total Options							
Total \$ / R Foreign Exchange Future			25,510		25,510,000.00		197,207,686.80

Sep 2010 £ / R

£ / R 13/09/2010	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5550	23,110.00
£ / R 13/09/2010	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.6170	23,234.00
£ / R 13/09/2010	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.4540	22,908.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.6170	23,234.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5550	23,110.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.4540	22,908.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.5100	57,550.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.5855	57,927.50
£ / R 13/09/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.5100	57,550.00
£ / R 13/09/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.5855	57,927.50
£ / R 13/09/2010	Foreign Exchange Future	Sell	19	1,000	19,000.00	11.4225	217,027.50
£ / R 13/09/2010	Foreign Exchange Future	Buy	19	1,000	19,000.00	11.4225	217,027.50
£ / R 13/09/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6010	232,020.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6010	232,020.00
£ / R 13/09/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6135	232,270.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6135	232,270.00
£ / R 13/09/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.6170	290,425.00
£ / R 13/09/2010	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.5709	289,272.50
£ / R 13/09/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.5415	288,537.50
£ / R 13/09/2010	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.6414	291,035.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
£ / R 13/09/2010 Foreign Exchange Future			Sell	25	1,000	25,000.00	11.5709	289,272.50
£ / R 13/09/2010 Foreign Exchange Future			Sell	25	1,000	25,000.00	11.6414	291,035.00
£ / R 13/09/2010 Foreign Exchange Future			Buy	25	1,000	25,000.00	11.6170	290,425.00
£ / R 13/09/2010 Foreign Exchange Future			Buy	25	1,000	25,000.00	11.5415	288,537.50
£ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	11.5987	1,159,870.00
£ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	11.5942	1,159,420.00
£ / R 13/09/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	11.5926	1,159,260.00
£ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	11.5926	1,159,260.00
£ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	11.5942	1,159,420.00
£ / R 13/09/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	11.5987	1,159,870.00
				Total Futures	950	950,000.00		11,007,734.00
				Total Options				
				Total £ / R Foreign Exchange Future	950	950,000.00		11,007,734.00

Sep 2010 ¥ / R								
¥ / R 13/09/2010 Foreign Exchange Future			Sell	10	100,000	1,000,000.00	0.0860	85,994.00
¥ / R 13/09/2010 Foreign Exchange Future			Buy	10	100,000	1,000,000.00	0.0860	85,994.00
¥ / R 13/09/2010 Foreign Exchange Future			Buy	30	100,000	3,000,000.00	0.0866	259,905.00
¥ / R 13/09/2010 Foreign Exchange Future			Sell	30	100,000	3,000,000.00	0.0866	259,905.00
				Total Futures	80	8,000,000.00		691,798.00
				Total Options				
				Total ¥ / R Foreign Exchange Future	80	8,000,000.00		691,798.00

Sep 2010 € / R								
€ / R 13/09/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	9.5294	47,647.00
€ / R 13/09/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	9.5294	47,647.00

€ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	9.5168	95,168.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	9.4215	94,215.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	9.4485	94,485.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	9.4543	94,543.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	9.5168	95,168.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	9.5520	95,520.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	9.4543	94,543.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	9.4215	94,215.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	9.4485	94,485.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	9.5520	95,520.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	19	1,000	19,000.00	9.4145	178,875.50
€ / R 13/09/2010	Foreign Exchange Future	Buy	19	1,000	19,000.00	9.4145	178,875.50
€ / R 13/09/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	9.5295	190,590.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	9.5295	190,590.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	9.4500	236,250.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	25	1,000	25,000.00	9.4500	236,250.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	9.5151	285,453.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	9.5173	285,519.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	9.5173	285,519.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	9.5151	285,453.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.4798	947,980.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.5322	953,220.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.5322	953,220.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.4798	947,980.00
€ / R 13/09/2010	Foreign Exchange Future	Buy	170	1,000	170,000.00	9.4644	1,608,948.00
€ / R 13/09/2010	Foreign Exchange Future	Sell	170	1,000	170,000.00	9.4644	1,608,948.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Total Futures				1,098		1,098,000.00		10,416,827.00
Total Options								
Total € / R Foreign Exchange Future				1,098		1,098,000.00		10,416,827.00
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Sep 2010 AU\$ / R								
AU\$ / R 13/09/2010 Foreign Exchange Future			Buy	20	1,000	20,000.00	6.6410	132,820.00
AU\$ / R 13/09/2010 Foreign Exchange Future			Sell	20	1,000	20,000.00	6.6410	132,820.00
AU\$ / R 13/09/2010 Foreign Exchange Future			Sell	25	1,000	25,000.00	6.6045	165,112.50
AU\$ / R 13/09/2010 Foreign Exchange Future			Buy	25	1,000	25,000.00	6.6045	165,112.50
Total Futures				90		90,000.00		595,865.00
Total Options								
Total AU\$ / R Foreign Exchange Future				90		90,000.00		595,865.00
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Dec 2010 \$ / R								
\$ / R 13/12/2010 Foreign Exchange Future			Buy	77	1,000	77,000.00	7.8615	605,335.50
\$ / R 13/12/2010 Foreign Exchange Future			Sell	77	1,000	77,000.00	7.8615	605,335.50
\$ / R 13/12/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.8615	786,150.00
\$ / R 13/12/2010 Foreign Exchange Future			Buy	100	1,000	100,000.00	7.8610	786,100.00
\$ / R 13/12/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.8615	786,150.00
\$ / R 13/12/2010 Foreign Exchange Future			Sell	100	1,000	100,000.00	7.8610	786,100.00
\$ / R 13/12/2010 Foreign Exchange Future			Buy	150	1,000	150,000.00	7.8650	1,179,750.00
\$ / R 13/12/2010 Foreign Exchange Future			Sell	150	1,000	150,000.00	7.8650	1,179,750.00
Total Futures				854		854,000.00		6,714,671.00
Total Options								
Total \$ / R Foreign Exchange Future				854		854,000.00		6,714,671.00

Dec 2010 £ / R

£ / R 13/12/2010 Foreign Exchange Future	Sell	30	1,000	30,000.00	11.7350	352,050.00
£ / R 13/12/2010 Foreign Exchange Future	Buy	30	1,000	30,000.00	11.7350	352,050.00
£ / R 13/12/2010 Foreign Exchange Future	Sell	120	1,000	120,000.00	11.7350	1,408,200.00
£ / R 13/12/2010 Foreign Exchange Future	Buy	120	1,000	120,000.00	11.7350	1,408,200.00
Total Futures		300		300,000.00		3,520,500.00

Total Options

Total £ / R Foreign Exchange Future **300** **300,000.00** **3,520,500.00**

Dec 2010 € / R

€ / R 13/12/2010 Foreign Exchange Future	Buy	50	1,000	50,000.00	9.6600	483,000.00
€ / R 13/12/2010 Foreign Exchange Future	Sell	50	1,000	50,000.00	9.6600	483,000.00
Total Futures		100		100,000.00		966,000.00

Total Options

Total € / R Foreign Exchange Future **100** **100,000.00** **966,000.00**

Mar 2011 \$ / R

\$ / R 14/03/2011 Foreign Exchange Future	Sell	100	1,000	100,000.00	7.8660	786,600.00
\$ / R 14/03/2011 Foreign Exchange Future	Buy	100	1,000	100,000.00	7.8660	786,600.00
Total Futures		200		200,000.00		1,573,200.00

Total Options

Total \$ / R Foreign Exchange Future **200** **200,000.00** **1,573,200.00**

Total Futures **29,182** **37,102,000.00** **232694281.80**

Total Options

Grand Total for Currency Future Detailed Turnover **29,182** **37,102,000.00** **232,694,281.80**