



Currency Futures & Options Detailed Turnover

Date: 09/02/2010

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			Sell	1	1,000	1,000.00	7.7500	7,750.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	1	1,000	1,000.00	7.7500	7,750.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	2	1,000	2,000.00	7.7330	15,466.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	2	1,000	2,000.00	7.7300	15,460.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	2	1,000	2,000.00	7.7330	15,466.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	4	1,000	4,000.00	7.7330	30,932.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	4	1,000	4,000.00	7.7513	31,005.20
\$ / R 15/03/2010 Foreign Exchange Future			Buy	4	1,000	4,000.00	7.7513	31,005.20
\$ / R 15/03/2010 Foreign Exchange Future			Buy	4	1,000	4,000.00	7.7330	30,932.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	4	1,000	4,000.00	7.7330	30,932.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	5	1,000	5,000.00	7.7402	38,701.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	5	1,000	5,000.00	7.7402	38,701.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	6	1,000	6,000.00	7.7450	46,470.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	7.7395	77,395.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	7.7395	77,395.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	15	1,000	15,000.00	7.7500	116,250.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	15	1,000	15,000.00	7.7500	116,250.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	16	1,000	16,000.00	7.7200	123,520.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	20	1,000	20,000.00	7.7410	154,820.00

\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.7250	154,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.7410	154,820.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.7250	154,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	25	1,000	25,000.00	7.7499	193,747.50
\$ / R 15/03/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	7.7499	193,747.50
\$ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.7320	231,960.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.7320	231,960.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	34	1,000	34,000.00	7.7300	262,820.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.7340	309,360.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.7340	309,360.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.7400	309,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.7533	387,665.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.7533	387,665.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.7565	387,825.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.7565	387,825.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.5650	378,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.5650	378,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.7565	387,825.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.7565	387,825.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.5650	378,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.5650	378,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	60	1,000	60,000.00	7.7200	463,200.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	60	1,000	60,000.00	7.7200	463,200.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	75	1,000	75,000.00	7.7400	580,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	75	1,000	75,000.00	7.7300	579,750.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	75	1,000	75,000.00	7.7400	580,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.7333	773,330.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	130	1,000	130,000.00	7.7317	1,005,121.00

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	242	1,000	242,000.00	7.7300	1,870,660.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	250	1,000	250,000.00	7.8075	1,951,875.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	250	1,000	250,000.00	7.8075	1,951,875.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	300	1,000	300,000.00	7.7520	2,325,600.00
\$ / R 15/03/2010 Foreign Exchange Future			Buy	300	1,000	300,000.00	7.7520	2,325,600.00
\$ / R 15/03/2010 Foreign Exchange Future			Sell	520	1,000	520,000.00	7.7304	4,019,808.00
Total Futures				3,391		3,391,000.00		26,243,224.40
Total Options								
Total \$ / R Foreign Exchange Future				3,391		3,391,000.00		26,243,224.40

Mar 2010 £ / R								
£ / R 15/03/2010 Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	12.0785	12,078,500.00
£ / R 15/03/2010 Foreign Exchange Future			Sell	1,000	1,000	1,000,000.00	12.0785	12,078,500.00
Total Futures				2,000		2,000,000.00		24,157,000.00
Total Options								
Total £ / R Foreign Exchange Future				2,000		2,000,000.00		24,157,000.00

Mar 2010 € / R								
€ / R 15/03/2010 Foreign Exchange Future			Buy	10	1,000	10,000.00	10.6600	106,600.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	10	1,000	10,000.00	10.6600	106,600.00
€ / R 15/03/2010 Foreign Exchange Future			Sell	20	1,000	20,000.00	10.6471	212,942.00
€ / R 15/03/2010 Foreign Exchange Future			Buy	20	1,000	20,000.00	10.6471	212,942.00
Total Futures				60		60,000.00		639,084.00
Total Options								
Total € / R Foreign Exchange Future				60		60,000.00		639,084.00

Jun 2010 \$ / R

\$ / R 14/06/2010 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.9007	7,900.70
\$ / R 14/06/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.8501	7,850.10
\$ / R 14/06/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.9007	7,900.70
\$ / R 14/06/2010 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.8850	7,885.00
\$ / R 14/06/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.8850	7,885.00
\$ / R 14/06/2010 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.8501	7,850.10
\$ / R 14/06/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.8695	15,739.00
\$ / R 14/06/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.8695	15,739.00
\$ / R 14/06/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	7.8800	78,800.00
\$ / R 14/06/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	7.8800	78,800.00
\$ / R 14/06/2010 Foreign Exchange Future	Buy	12	1,000	12,000.00	7.8990	94,788.00
\$ / R 14/06/2010 Foreign Exchange Future	Sell	12	1,000	12,000.00	7.8990	94,788.00
\$ / R 14/06/2010 Foreign Exchange Future	Sell	15	1,000	15,000.00	7.8975	118,462.50
\$ / R 14/06/2010 Foreign Exchange Future	Buy	15	1,000	15,000.00	7.8975	118,462.50
\$ / R 14/06/2010 Foreign Exchange Future	Buy	38	1,000	38,000.00	7.8990	300,162.00
\$ / R 14/06/2010 Foreign Exchange Future	Sell	38	1,000	38,000.00	7.8990	300,162.00

Total Futures		160		160,000.00		1,263,174.60
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Total Options

Total \$ / R Foreign Exchange Future		160		160,000.00		1,263,174.60
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Jun 2010 £ / R

£ / R 14/06/2010 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	12.3000	12,300,000.00
£ / R 14/06/2010 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	12.3200	12,320,000.00
£ / R 14/06/2010 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	12.3200	12,320,000.00

Total Futures		3,000		3,000,000.00		36,940,000.00
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Total Options

Total £ / R Foreign Exchange Future		3,000		3,000,000.00		36,940,000.00
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Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Sep 2010 AU\$ / R								
AU\$ / R 13/09/2010 Foreign Exchange Future			Sell	50	1,000	50,000.00	6.7900	339,500.00
AU\$ / R 13/09/2010 Foreign Exchange Future			Sell	50	1,000	50,000.00	6.7900	339,500.00
AU\$ / R 13/09/2010 Foreign Exchange Future			Buy	50	1,000	50,000.00	6.7900	339,500.00
AU\$ / R 13/09/2010 Foreign Exchange Future			Buy	50	1,000	50,000.00	6.7900	339,500.00
				Total Futures	200	200,000.00		1,358,000.00
				Total Options				
				Total AU\$ / R Foreign Exchange Future	200	200,000.00		1,358,000.00
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Total Futures				8,811		8,811,000.00		90600483.00
Total Options								
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Grand Total for Currency Future Detailed Turnover				8,811		8,811,000.00		90,600,483.00