



Currency Future Detailed Turnover

Date: 20/11/2009

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Dec 2009 \$ / R						
\$ / R 14/12/2009 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.5870	7,587.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.6095	7,609.50
\$ / R 14/12/2009 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.5870	7,587.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.6095	7,609.50
\$ / R 14/12/2009 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.6100	15,220.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.6100	15,220.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.6000	15,200.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.6000	15,200.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	3	1,000	3,000.00	7.6200	22,860.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	3	1,000	3,000.00	7.6320	22,896.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	3	1,000	3,000.00	7.6200	22,860.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	3	1,000	3,000.00	7.6320	22,896.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6200	38,100.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6190	38,095.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6200	38,100.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6190	38,095.00

\$ / R 14/12/2009	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.5640	37,820.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6050	38,025.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6050	38,025.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.5640	37,820.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	15	1,000	15,000.00	7.6150	114,225.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	15	1,000	15,000.00	7.6150	114,225.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	17	1,000	17,000.00	7.6000	129,200.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	17	1,000	17,000.00	7.6000	129,200.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	25	1,000	25,000.00	7.5727	189,317.50
\$ / R 14/12/2009	Foreign Exchange Future	Buy	25	1,000	25,000.00	7.5727	189,317.50
\$ / R 14/12/2009	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.6120	228,360.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.5500	226,500.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6120	228,360.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.5500	226,500.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.5820	227,460.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.6290	228,870.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6000	228,000.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.6290	228,870.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.6000	228,000.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.5820	227,460.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	35	1,000	35,000.00	7.5550	264,425.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	35	1,000	35,000.00	7.5550	264,425.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	43	1,000	43,000.00	7.5905	326,391.50
\$ / R 14/12/2009	Foreign Exchange Future	Sell	43	1,000	43,000.00	7.5905	326,391.50
\$ / R 14/12/2009	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.5600	378,000.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.5600	378,000.00
\$ / R 14/12/2009	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.6270	381,350.00
\$ / R 14/12/2009	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.6270	381,350.00

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 14/12/2009 Foreign Exchange Future	Buy	50	1,000	50,000.00	7.5390	376,950.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	50	1,000	50,000.00	7.5390	376,950.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	90	1,000	90,000.00	7.5727	681,543.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	90	1,000	90,000.00	7.5727	681,543.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	250	1,000	250,000.00	7.6287	1,907,175.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.6287	1,907,175.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	7.5788	7,578,800.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	7.5788	7,578,800.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	7.5788	7,578,800.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	7.5788	7,578,800.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	7.5594	11,339,100.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	7.5594	11,339,100.00
\$ / R 14/12/2009 Foreign Exchange Future	Sell	2,800	1,000	2,800,000.00	7.5650	21,182,000.00
\$ / R 14/12/2009 Foreign Exchange Future	Buy	2,800	1,000	2,800,000.00	7.5650	21,182,000.00

Total \$ / R Foreign Exchange Future **14,214** **14,214,000.00** **107,619,759.00**

Dec 2009 € / R

€ / R 14/12/2009 Foreign Exchange Future	Buy	2	1,000	2,000.00	11.2475	22,495.00
€ / R 14/12/2009 Foreign Exchange Future	Buy	8	1,000	8,000.00	11.2475	89,980.00
€ / R 14/12/2009 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.2475	112,475.00
€ / R 14/12/2009 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.2975	112,975.00
€ / R 14/12/2009 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.2975	112,975.00
€ / R 14/12/2009 Foreign Exchange Future	Sell	20	1,000	20,000.00	11.2975	225,950.00

Total € / R Foreign Exchange Future **60** **60,000.00** **676,850.00**

Dec 2009 AU\$ / R

AU\$ / R 14/12/2009	Foreign Exchange Future	Buy	2	1,000	2,000.00	6.9130	13,826.00
AU\$ / R 14/12/2009	Foreign Exchange Future	Sell	2	1,000	2,000.00	6.9130	13,826.00
AU\$ / R 14/12/2009	Foreign Exchange Future	Sell	150	1,000	150,000.00	6.9160	1,037,400.00
AU\$ / R 14/12/2009	Foreign Exchange Future	Buy	150	1,000	150,000.00	6.9160	1,037,400.00

Total AU\$ / R Foreign Exchange Future **304** **304,000.00** **2,102,452.00**

Mar 2010 \$ / R

\$ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.7415	38,707.50
\$ / R 15/03/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.7415	38,707.50
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.7058	154,116.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.7058	154,116.00

Total \$ / R Foreign Exchange Future **50** **50,000.00** **385,647.00**

Mar 2010 € / R

€ / R 15/03/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5000	115,000.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.5000	115,000.00

Total € / R Foreign Exchange Future **20** **20,000.00** **230,000.00**

Mar 2010 AU\$ / R

AU\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	6.9763	139,526.00
AU\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	6.9763	139,526.00

Total AU\$ / R Foreign Exchange Future **40** **40,000.00** **279,052.00**

Jun 2010 \$ / R

\$ / R 14/06/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.8700	157,400.00
\$ / R 14/06/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.8700	157,400.00
\$ / R 14/06/2010	Foreign Exchange Future	Sell	250	1,000	250,000.00	7.8945	1,973,625.00
\$ / R 14/06/2010	Foreign Exchange Future	Buy	250	1,000	250,000.00	7.8945	1,973,625.00

Total \$ / R Foreign Exchange Future **540** **540,000.00** **4,262,050.00**

Jun 2010 € / R

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
€ / R 14/06/2010 Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7035	35,110.50
€ / R 14/06/2010 Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7035	35,110.50
Total € / R Foreign Exchange Future		6		6,000.00		70,221.00
Grand Total for Currency Future Detailed Turnover		15,234		15,234,000.00		115,626,031.00