



# Currency Future Detailed Turnover

Date: 28/12/2009

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
<b>Mar 2010 \$ / R</b>						
\$ / R 15/03/2010 Foreign Exchange Future	Sell	1	1,000	1,000.00	7.6300	7,630.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.6300	7,630.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.6370	15,274.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.6020	15,204.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.6370	15,274.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.6020	15,204.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	3	1,000	3,000.00	7.6300	22,890.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	3	1,000	3,000.00	7.6300	22,890.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	4	1,000	4,000.00	7.5800	30,320.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	4	1,000	4,000.00	7.5800	30,320.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6001	38,000.50
\$ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6320	38,160.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6001	38,000.50
\$ / R 15/03/2010 Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6320	38,160.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	20	1,000	20,000.00	7.6000	152,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	20	1,000	20,000.00	7.6000	152,000.00

\$ / R 15/03/2010	Foreign Exchange Future	Sell	22	1,000	22,000.00	7.5800	166,760.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	22	1,000	22,000.00	7.5800	166,760.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	25	1,000	25,000.00	7.6600	191,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	7.6324	190,810.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.6404	305,616.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.6404	305,616.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.6300	381,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.6300	381,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	55	1,000	55,000.00	7.6064	418,352.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	55	1,000	55,000.00	7.6200	419,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	60	1,000	60,000.00	7.6445	458,670.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	60	1,000	60,000.00	7.6345	458,070.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	60	1,000	60,000.00	7.6345	458,070.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	60	1,000	60,000.00	7.6445	458,670.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	80	1,000	80,000.00	7.6145	609,160.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	80	1,000	80,000.00	7.6325	610,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.6300	763,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.6300	763,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	120	1,000	120,000.00	7.6345	916,140.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	125	1,000	125,000.00	7.6450	955,625.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	125	1,000	125,000.00	7.6570	957,125.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	125	1,000	125,000.00	7.6570	957,125.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	125	1,000	125,000.00	7.6450	955,625.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	150	1,000	150,000.00	7.6975	1,154,625.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	150	1,000	150,000.00	7.6975	1,154,625.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	250	1,000	250,000.00	7.6229	1,905,725.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	250	1,000	250,000.00	7.6229	1,905,725.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	250	1,000	250,000.00	7.6300	1,907,500.00

<b>Contract</b>	<b>Buy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Value in Rand</b>
\$ / R 15/03/2010 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.6300	1,907,500.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	250	1,000	250,000.00	7.6120	1,903,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.6120	1,903,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.6020	1,900,500.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	250	1,000	250,000.00	7.6020	1,900,500.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	7.6087	7,608,700.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	7.6087	7,608,700.00
<b>Total \$ / R Foreign Exchange Future</b>		<b>5,988</b>		<b>5,988,000.00</b>		<b>45,647,451.00</b>
<b>Mar 2010 £ / R</b>						
£ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1650	60,825.00
£ / R 15/03/2010 Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1650	60,825.00
£ / R 15/03/2010 Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1379	303,447.50
£ / R 15/03/2010 Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1379	303,447.50
<b>Total £ / R Foreign Exchange Future</b>		<b>60</b>		<b>60,000.00</b>		<b>728,545.00</b>
<b>Mar 2010 € / R</b>						
€ / R 15/03/2010 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.0090	11,009.00
€ / R 15/03/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.0090	11,009.00
€ / R 15/03/2010 Foreign Exchange Future	Sell	3	1,000	3,000.00	10.9675	32,902.50
€ / R 15/03/2010 Foreign Exchange Future	Buy	3	1,000	3,000.00	10.9675	32,902.50
€ / R 15/03/2010 Foreign Exchange Future	Sell	4	1,000	4,000.00	10.9500	43,800.00
€ / R 15/03/2010 Foreign Exchange Future	Buy	4	1,000	4,000.00	10.9500	43,800.00
€ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	10.9300	54,650.00
€ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	10.9800	54,900.00
€ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	10.9922	54,961.00

€ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.9300	54,650.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.9922	54,961.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.9800	54,900.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.9750	109,750.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.9750	109,750.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.9410	1,094,100.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.9410	1,094,100.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	485	1,000	485,000.00	10.9140	5,293,290.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	485	1,000	485,000.00	10.9140	5,293,290.00

**Total € / R Foreign Exchange Future** **1,236** **1,236,000.00** **13,498,725.00**

**Mar 2010 AU\$ / R**

AU\$ / R 15/03/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	6.6614	66,614.00
AU\$ / R 15/03/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	6.6614	66,614.00

**Total AU\$ / R Foreign Exchange Future** **20** **20,000.00** **133,228.00**

**Jun 2010 \$ / R**

\$ / R 14/06/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.7800	38,900.00
\$ / R 14/06/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.7800	38,900.00
\$ / R 14/06/2010	Foreign Exchange Future	Sell	23	1,000	23,000.00	7.7700	178,710.00
\$ / R 14/06/2010	Foreign Exchange Future	Buy	23	1,000	23,000.00	7.7700	178,710.00

**Total \$ / R Foreign Exchange Future** **56** **56,000.00** **435,220.00**

**Jun 2010 £ / R**

£ / R 14/06/2010	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.3600	49,440.00
£ / R 14/06/2010	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.3600	49,440.00
£ / R 14/06/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.3999	123,999.00
£ / R 14/06/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.3999	123,999.00
£ / R 14/06/2010	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4000	186,000.00
£ / R 14/06/2010	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4000	186,000.00

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
<b>Total £ / R Foreign Exchange Future</b>		<b>58</b>		<b>58,000.00</b>		<b>718,878.00</b>
<b>Jun 2010 € / R</b>						
€ / R 14/06/2010 Foreign Exchange Future	Sell	6	1,000	6,000.00	11.1601	66,960.60
€ / R 14/06/2010 Foreign Exchange Future	Buy	6	1,000	6,000.00	11.1601	66,960.60
€ / R 14/06/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1041	111,041.00
€ / R 14/06/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1041	111,041.00
<b>Total € / R Foreign Exchange Future</b>		<b>32</b>		<b>32,000.00</b>		<b>356,003.20</b>
<b>Jun 2010 AU\$ / R</b>						
AU\$ / R 14/06/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	6.7550	33,775.00
AU\$ / R 14/06/2010 Foreign Exchange Future	Buy	5	1,000	5,000.00	6.7550	33,775.00
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>10</b>		<b>10,000.00</b>		<b>67,550.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>		<b>7,460</b>		<b>7,460,000.00</b>		<b>61,585,600.20</b>