



Currency Future Detailed Turnover

Date: 06/01/2010

Contract	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	7.4500	7,450.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	1	1,000	1,000.00	7.4500	7,450.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4520	14,904.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4470	14,894.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4455	14,891.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4520	14,904.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4470	14,894.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4460	14,892.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4460	14,892.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4500	14,900.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4500	14,900.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4455	14,891.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	3	1,000	3,000.00	7.4675	22,402.50
\$ / R 15/03/2010 Foreign Exchange Future	Sell	3	1,000	3,000.00	7.4600	22,380.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	3	1,000	3,000.00	7.4460	22,338.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	3	1,000	3,000.00	7.4200	22,260.00

\$ / R 15/03/2010	Foreign Exchange Future	Sell	3	1,000	3,000.00	7.4200	22,260.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	3	1,000	3,000.00	7.4460	22,338.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	3	1,000	3,000.00	7.4600	22,380.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.4300	37,150.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.4300	37,150.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.4500	37,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.4500	37,250.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	7.4600	74,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	7.4600	74,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	13	1,000	13,000.00	7.4485	96,830.50
\$ / R 15/03/2010	Foreign Exchange Future	Buy	13	1,000	13,000.00	7.4485	96,830.50
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.4700	149,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.4280	148,560.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.4490	148,980.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.4600	149,200.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.4490	148,980.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.4280	148,560.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.4600	149,200.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.4700	149,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	7.4770	224,310.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	7.4770	224,310.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	35	1,000	35,000.00	7.4293	260,025.50
\$ / R 15/03/2010	Foreign Exchange Future	Sell	35	1,000	35,000.00	7.4293	260,025.50
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.4235	296,940.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.4235	296,940.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4675	373,375.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4490	372,450.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.4490	372,450.00

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 15/03/2010 Foreign Exchange Future	Sell	53	1,000	53,000.00	7.4675	395,777.50
\$ / R 15/03/2010 Foreign Exchange Future	Buy	64	1,000	64,000.00	7.4235	475,104.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	64	1,000	64,000.00	7.4235	475,104.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	80	1,000	80,000.00	7.4410	595,280.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	80	1,000	80,000.00	7.4410	595,280.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	83	1,000	83,000.00	7.4037	614,507.10
\$ / R 15/03/2010 Foreign Exchange Future	Sell	83	1,000	83,000.00	7.4037	614,507.10
\$ / R 15/03/2010 Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4675	746,750.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	100	1,000	100,000.00	7.4780	747,800.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4780	747,800.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	150	1,000	150,000.00	7.4781	1,121,715.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	150	1,000	150,000.00	7.4781	1,121,715.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	150	1,000	150,000.00	7.4700	1,120,500.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	150	1,000	150,000.00	7.4700	1,120,500.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	250	1,000	250,000.00	7.4530	1,863,250.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.4530	1,863,250.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	250	1,000	250,000.00	7.4600	1,865,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	250	1,000	250,000.00	7.4600	1,865,000.00
Total \$ / R Foreign Exchange Future		3,036		3,036,000.00		22,633,827.20
Mar 2010 £ / R						
£ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.9093	119,093.00
£ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8959	118,959.00
£ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.9093	119,093.00
£ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8959	118,959.00
£ / R 15/03/2010 Foreign Exchange Future	Buy	170	1,000	170,000.00	11.9144	2,025,448.00

£ / R 15/03/2010	Foreign Exchange Future	Sell	170	1,000	170,000.00	11.9144	2,025,448.00
£ / R 15/03/2010	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9100	5,955,000.00
£ / R 15/03/2010	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0039	6,001,950.00
£ / R 15/03/2010	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0039	6,001,950.00
£ / R 15/03/2010	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9100	5,955,000.00

Total £ / R Foreign Exchange Future **2,380** **2,380,000.00** **28,440,900.00**

Mar 2010 € / R

€ / R 15/03/2010	Foreign Exchange Future	Sell	6	1,000	6,000.00	10.6991	64,194.60
€ / R 15/03/2010	Foreign Exchange Future	Buy	6	1,000	6,000.00	10.6991	64,194.60
€ / R 15/03/2010	Foreign Exchange Future	Buy	43	1,000	43,000.00	10.6557	458,195.10
€ / R 15/03/2010	Foreign Exchange Future	Sell	43	1,000	43,000.00	10.6557	458,195.10

Total € / R Foreign Exchange Future **98** **98,000.00** **1,044,779.40**

Jun 2010 \$ / R

\$ / R 14/06/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.5500	151,000.00
\$ / R 14/06/2010	Foreign Exchange Future	Buy	20	1,000	20,000.00	7.5500	151,000.00

Total \$ / R Foreign Exchange Future **40** **40,000.00** **302,000.00**

Jun 2010 € / R

€ / R 14/06/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.8391	54,195.50
€ / R 14/06/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.8391	54,195.50

Total € / R Foreign Exchange Future **10** **10,000.00** **108,391.00**

Grand Total for Currency Future Detailed Turnover **5,564** **5,564,000.00** **52,529,897.60**