



Currency Future Detailed Turnover

Date: 07/01/2010

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
Mar 2010 \$ / R						
\$ / R 15/03/2010 Foreign Exchange Future	Buy	2	1,000	2,000.00	7.4620	14,924.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	2	1,000	2,000.00	7.4620	14,924.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	5	1,000	5,000.00	7.4975	37,487.50
\$ / R 15/03/2010 Foreign Exchange Future	Sell	6	1,000	6,000.00	7.4974	44,984.40
\$ / R 15/03/2010 Foreign Exchange Future	Sell	7	1,000	7,000.00	7.5135	52,594.50
\$ / R 15/03/2010 Foreign Exchange Future	Buy	7	1,000	7,000.00	7.5135	52,594.50
\$ / R 15/03/2010 Foreign Exchange Future	Sell	8	1,000	8,000.00	7.4900	59,920.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	7.5000	75,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	7.4007	74,007.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	7.4007	74,007.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	7.4840	74,840.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	7.4840	74,840.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	7.4240	74,240.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	7.4240	74,240.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	7.5000	75,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	18	1,000	18,000.00	7.4500	134,100.00

\$ / R 15/03/2010	Foreign Exchange Future	Sell	19	1,000	19,000.00	7.4410	141,379.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	20	1,000	20,000.00	7.4500	149,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	25	1,000	25,000.00	7.5000	187,500.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	35	1,000	35,000.00	7.4400	260,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	35	1,000	35,000.00	7.4400	260,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	38	1,000	38,000.00	7.4500	283,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.5100	300,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.5100	300,400.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.5000	300,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.5000	300,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	40	1,000	40,000.00	7.4275	297,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	40	1,000	40,000.00	7.4275	297,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.4405	372,025.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4620	373,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.4635	373,175.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4405	372,025.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4635	373,175.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.4920	374,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	50	1,000	50,000.00	7.4620	373,100.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	50	1,000	50,000.00	7.4920	374,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	65	1,000	65,000.00	7.4400	483,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	65	1,000	65,000.00	7.4400	483,600.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	87	1,000	87,000.00	7.5185	654,109.50
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.4800	748,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4800	748,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4700	747,000.00
\$ / R 15/03/2010	Foreign Exchange Future	Sell	100	1,000	100,000.00	7.4375	743,750.00
\$ / R 15/03/2010	Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4375	743,750.00

Contract	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Value in Rand
\$ / R 15/03/2010 Foreign Exchange Future	Buy	100	1,000	100,000.00	7.4460	744,600.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	100	1,000	100,000.00	7.4700	747,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	140	1,000	140,000.00	7.5010	1,050,140.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	140	1,000	140,000.00	7.5010	1,050,140.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	200	1,000	200,000.00	7.5123	1,502,460.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	200	1,000	200,000.00	7.5119	1,502,380.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	200	1,000	200,000.00	7.5150	1,503,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	200	1,000	200,000.00	7.5150	1,503,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	200	1,000	200,000.00	7.5123	1,502,460.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	300	1,000	300,000.00	7.4000	2,220,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	300	1,000	300,000.00	7.4000	2,220,000.00
\$ / R 15/03/2010 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	7.4793	7,479,300.00
\$ / R 15/03/2010 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	7.4793	7,479,300.00
Total \$ / R Foreign Exchange Future		5,744		5,744,000.00		42,925,871.40
Mar 2010 £ / R						
£ / R 15/03/2010 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.9439	119,439.00
£ / R 15/03/2010 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.9439	119,439.00
Total £ / R Foreign Exchange Future		20		20,000.00		238,878.00
Mar 2010 ¥ / R						
¥ / R 15/03/2010 Foreign Exchange Future	Buy	124	100,000	12,400,000.00	0.0804	996,960.00
¥ / R 15/03/2010 Foreign Exchange Future	Sell	124	100,000	12,400,000.00	0.0804	996,960.00
Total ¥ / R Foreign Exchange Future		248		24,800,000.00		1,993,920.00
Mar 2010 € / R						

€ / R 15/03/2010	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.6683	21,336.60
€ / R 15/03/2010	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.6683	21,336.60
€ / R 15/03/2010	Foreign Exchange Future	Buy	30	1,000	30,000.00	10.7650	322,950.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	30	1,000	30,000.00	10.7650	322,950.00
€ / R 15/03/2010	Foreign Exchange Future	Sell	93	1,000	93,000.00	10.6800	993,240.00
€ / R 15/03/2010	Foreign Exchange Future	Buy	93	1,000	93,000.00	10.6800	993,240.00

Total € / R Foreign Exchange Future **250** **250,000.00** **2,675,053.20**

Mar 2010 AU\$ / R

AU\$ / R 15/03/2010	Foreign Exchange Future	Buy	8	1,000	8,000.00	6.7787	54,229.60
AU\$ / R 15/03/2010	Foreign Exchange Future	Sell	8	1,000	8,000.00	6.7787	54,229.60

Total AU\$ / R Foreign Exchange Future **16** **16,000.00** **108,459.20**

Jun 2010 \$ / R

\$ / R 14/06/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6100	38,050.00
\$ / R 14/06/2010	Foreign Exchange Future	Sell	5	1,000	5,000.00	7.6045	38,022.50
\$ / R 14/06/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6045	38,022.50
\$ / R 14/06/2010	Foreign Exchange Future	Buy	5	1,000	5,000.00	7.6100	38,050.00

Total \$ / R Foreign Exchange Future **20** **20,000.00** **152,145.00**

Jun 2010 € / R

€ / R 14/06/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8816	108,816.00
€ / R 14/06/2010	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.9445	109,445.00
€ / R 14/06/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8816	108,816.00
€ / R 14/06/2010	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.9445	109,445.00

Total € / R Foreign Exchange Future **40** **40,000.00** **436,522.00**

Grand Total for Currency Future Detailed Turnover

6,338

30,890,000.00

48,530,848.80