



Derivatives Matched Trades Report

Report for 27/03/2009

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 08:46:31 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 125,000 | 0.00 | Member | Sell |
| 08:46:50 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,100,000 | 20,100.99 | Member | Buy |
| 08:51:52 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 475.42 | Member | Buy |
| 09:01:22 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 192.13 | Client | Buy |
| 09:02:25 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 480.33 | Client | Buy |
| 09:08:41 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,100,000 | 0.00 | Client | Sell |
| 09:11:01 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,000 | 19.22 | Client | Buy |
| 09:14:59 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 125,000 | 1,199.61 | Client | Buy |
| 10:07:39 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 10:12:26 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 10:48:16 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:58:15 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 740,000 | 7,122.50 | Member | Buy |
| 10:58:15 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 740,000 | 0.00 | Client | Sell |
| 11:34:51 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 7,000 | 0.00 | Client | Sell |
| 11:34:51 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 11:37:50 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 482.69 | Member | Buy |
| 12:38:29 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 9,571.70 | Client | Buy |
| 12:38:29 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 12:42:05 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 48.50 | Client | Buy |
| 13:26:11 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 3,000,000 | 28,945.20 | Member | Buy |
| 13:33:16 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 13:34:16 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 13:42:10 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 13:56:23 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 325,000 | 3,133.07 | Member | Buy |
| 13:57:18 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 125,000 | 0.00 | Member | Sell |

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|--|---------------------|--------|------|-----------------|--------------|-------------------|------------------|------------|----------|
| 13:57:51 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 14:06:11 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 325,000 | 0.00 | Client | Sell |
| 14:06:30 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 125,000 | 1,220.21 | Client | Buy |
| 14:06:43 | \$ / R On 14-Dec-09 | | | Currency Future | 1 | 200,000 | 1,975.14 | Client | Buy |
| 14:18:12 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 475.42 | Client | Buy |
| 14:18:52 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 475.42 | Client | Buy |
| 14:27:28 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 14:28:32 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 14:28:32 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 4,000 | 38.94 | Client | Buy |
| 14:29:23 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 36,000 | 0.00 | Client | Sell |
| 14:30:24 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 14:30:42 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:31:28 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 44,000 | 428.34 | Member | Buy |
| 14:33:32 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 48.70 | Client | Buy |
| 14:55:34 | \$ / R On 12-Jun-09 | 10.40 | Call | Currency Future | 1 | 200,000 | 0.00 | Member | Sell |
| 14:55:46 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 48.67 | Client | Buy |
| 14:57:15 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 2,000 | 19.46 | Client | Buy |
| 15:26:45 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 690,000 | 6,712.11 | Client | Buy |
| 15:26:45 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 690,000 | 0.00 | Member | Sell |
| 15:58:40 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 15:58:40 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 4,000 | 38.94 | Client | Buy |
| 16:08:22 | \$ / R On 14-Sep-09 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 16:08:44 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 22,000 | 215.51 | Client | Buy |
| 16:19:01 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:20:48 | \$ / R On 12-Jun-09 | 10.40 | Call | Currency Future | 1 | 200,000 | 0.00 | Member | Buy |
| 16:21:16 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 44,000 | 0.00 | Member | Sell |
| 16:39:04 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 10,000 | 97.48 | Member | Buy |
| 16:39:26 | \$ / R On 12-Jun-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| Total for \$ / R Currency Future: | | | | | 53 | 17,801,000 | 83,565.71 | | |

| | | | | | | | | | |
|----------|--------------------|--|--|-----------------|---|---------|----------|--------|------|
| 08:49:04 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 125,000 | 0.00 | Member | Sell |
| 09:06:34 | £ / R On 14-Sep-09 | | | Currency Future | 1 | 5,000 | 70.55 | Client | Buy |
| 09:13:37 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 125,000 | 1,735.84 | Client | Buy |
| 09:17:41 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 10,000 | 138.80 | Client | Buy |

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|---|--------------------|--------|-----|-----------------|--------------|-------------------|------------------|------------|----------|
| 12:18:04 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 5,000 | 69.56 | Client | Buy |
| 12:21:20 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 6,000 | 83.40 | Client | Buy |
| 12:35:20 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 10,000 | 139.00 | Client | Buy |
| 12:40:46 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 15,000 | 208.50 | Client | Buy |
| 15:08:31 | £ / R On 12-Jun-09 | | | Currency Future | 1 | 1,000 | 13.96 | Client | Buy |
| Total for £ / R Currency Future: | | | | | 9 | 302,000 | 2,459.61 | | |
| 09:03:59 | € / R On 12-Jun-09 | | | Currency Future | 1 | 20,000 | 261.20 | Client | Buy |
| 09:25:34 | € / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 650.56 | Client | Buy |
| 09:28:28 | € / R On 12-Jun-09 | | | Currency Future | 1 | 100,000 | 1,300.94 | Client | Buy |
| 09:37:31 | € / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 09:37:47 | € / R On 12-Jun-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 13:26:02 | € / R On 12-Jun-09 | | | Currency Future | 1 | 50,000 | 648.50 | Client | Buy |
| Total for € / R Currency Future: | | | | | 6 | 370,000 | 2,861.20 | | |
| 10:17:13 | ALBI On 07-May-09 | | | Index Future | 1 | 10,000 | 0.00 | | Sell |
| 10:17:13 | ALBI On 07-May-09 | | | Index Future | 1 | 10,000 | 0.00 | Member | Buy |
| 13:16:57 | ALBI On 07-May-09 | | | Index Future | 1 | 480,000 | 0.00 | | Buy |
| 13:16:57 | ALBI On 07-May-09 | | | Index Future | 1 | 480,000 | 0.00 | | Sell |
| Total for ALBI Index Future: | | | | | 4 | 980,000 | 0.00 | | |
| Grand Total for all Instruments: | | | | | 72 | 19,453,000 | 88,886.52 | | |