



Derivatives Matched Trades Report

Report for 08/12/2009

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:55:50	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Member	Sell
11:55:50	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Client	Buy
11:55:50	ALBI On 04-Feb-10			Index Future	1	350,000	0.00	Member	Sell
11:55:50	ALBI On 04-Feb-10			Index Future	1	350,000	0.00	Client	Buy
11:55:50	ALBI On 04-Feb-10			Index Future	1	250,000	0.00	Member	Sell
11:55:50	ALBI On 04-Feb-10			Index Future	1	250,000	0.00	Client	Buy
12:18:56	ALBI On 04-Feb-10			Index Future	1	640,000	0.00	Member	Sell
12:18:56	ALBI On 04-Feb-10			Index Future	1	640,000	0.00	Member	Buy
12:23:58	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
12:23:58	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					10	2,580,000	0.00		
12:10:28	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:10:28	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
12:10:28	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:10:28	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
12:18:42	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:18:42	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
12:18:53	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
12:18:53	JIBAR FUTU6-Mar-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					8	2,000,000,000	0.00		
Grand Total for all Instruments					18	2,002,580,000	0.00		