



# Derivatives Matched Trades Report

Report for 20/01/2010

| Matched Time   | Contract Details       | Strike | Call/<br>Put | Product                | No<br>of Trades | Nominal              | Value R(000's) | Trade<br>Type | Buy/<br>Sell |
|--|------------------------|--------|--------------|------------------------|-----------------|----------------------|----------------|---------------|--------------|
| 9:16:45  | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 20,000               | 0.00           | Client        | Sell         |
| 9:16:45  | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 20,000               | 0.00           | Client        | Buy          |
| 16:19:36   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Client        | Buy          |
| 16:19:36   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Member        | Sell         |
| 16:19:36   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Member        | Buy          |
| 16:19:36   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Client        | Sell         |
| 16:53:30   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 110,000              | 0.00           | Client        | Sell         |
| 16:53:30   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 110,000              | 0.00           | Client        | Buy          |
| 16:56:47   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Client        | Buy          |
| 16:56:47   | ALBI On 04-Feb-10      |        |              | Index Future           | 1               | 330,000              | 0.00           | Client        | Sell         |
| <b>Total for ALBI Index Future</b>                   |                        |        |              |                        | <b>10</b>       | <b>2,240,000</b>     | <b>0.00</b>    |               |              |
| 17:19:12   | JIBAR FUTURE 20-Jan-10 |        |              | Jibar Tradeable Future | 1               | 1,750,000,000        | 0.00           | Member        | Buy          |
| 17:19:12   | JIBAR FUTURE 20-Jan-10 |        |              | Jibar Tradeable Future | 1               | 1,750,000,000        | 0.00           | Member        | Sell         |
| <b>Total for JIBAR FUTURE Jibar Tradeable Future</b> |                        |        |              |                        | <b>2</b>        | <b>3,500,000,000</b> | <b>0.00</b>    |               |              |
| <b>Grand Total for all Instruments</b>               |                        |        |              |                        | <b>12</b>       | <b>3,502,240,000</b> | <b>0.00</b>    |               |              |