



# Derivatives Matched Trades Report

Report for 27/03/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
17:00:00	R153 On 03-Aug-06			Bond Future	1	23,000,000	0.00	Member	Sell
17:00:00	R153 On 03-Aug-06			Bond Future	1	23,000,000	28,887.91		Buy
17:24:06	R153 On 03-Aug-06			Bond Future	1	23,000,000	28,883.45	Member	Buy
17:24:06	R153 On 03-Aug-06			Bond Future	1	23,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>4</b>	<b>92,000,000</b>	<b>57,771.36</b>		
<b>Grand Total for all Instruments:</b>					<b>4</b>	<b>92,000,000</b>	<b>57,771.36</b>		