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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:17:56	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Client	Sell
14:17:56	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Member	Buy
16:22:02	R186	On 06/08/2015		Bond Future	1	58,200,000	0.00 Member	Sell
16:22:02	R186	On 06/08/2015		Bond Future	1	30,900,000	0.00 Member	Buy
16:30:22	R186	On 06/08/2015		Bond Future	1	30,900,000	0.00 Member	Sell
16:30:22	R186	On 06/08/2015		Bond Future	1	27,300,000	0.00 Member	Buy
16:30:22	R186	On 06/08/2015		Bond Future	1	30,900,000	0.00 Client	Buy
16:30:22	R186	On 06/08/2015		Bond Future	1	27,300,000	0.00 Client	Buy
16:30:22	R186	On 06/08/2015		Bond Future	1	27,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>9</b>	<b>234,600,000</b>	<b>0.00</b>	
16:18:39	R207	On 06/08/2015		Bond Future	1	1,300,000	0.00 Member	Sell
16:18:39	R207	On 06/08/2015		Bond Future	1	54,600,000	0.00 Member	Buy
16:36:53	R207	On 06/08/2015		Bond Future	1	1,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Client	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	3,400,000	0.00 Client	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	46,300,000	0.00 Client	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	46,300,000	0.00 Member	Buy
16:36:53	R207	On 06/08/2015			Bond Future	1	1,300,000	0.00 Member	Buy
16:36:53	R207	On 06/08/2015			Bond Future	1	3,400,000	0.00 Member	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	46,300,000	0.00 Member	Sell
16:36:53	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Buy
16:36:53	R207	On 06/08/2015			Bond Future	1	3,400,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>13</b>	<b>218,400,000</b>	<b>0.00</b>	
9:23:11	R209	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
9:23:11	R209	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
9:51:57	R209	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Buy
9:51:57	R209	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>26</b>	<b>513,000,000</b>	<b>0.00</b>	