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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:06	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy
15:17:06	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Sell
17:16:19	R186	On 06/08/2015		Bond Future	1	2,100,000	0.00 Member	Buy
17:16:19	R186	On 06/08/2015		Bond Future	1	2,100,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>4,600,000</b>	<b>0.00</b>	
16:56:49	R197	On 06/08/2015		Bond Future	1	5,800,000	0.00 Member	Buy
16:56:49	R197	On 06/08/2015		Bond Future	1	5,800,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>					<b>2</b>	<b>11,600,000</b>	<b>0.00</b>	
16:24:59	R202	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Buy
16:24:59	R202	On 06/08/2015		Bond Future	1	20,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
12:50:06	R2037	On 06/08/2015			Bond Future	1	35,000,000	0.00 Member	Sell
12:50:06	R2037	On 06/08/2015			Bond Future	1	35,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>70,000,000</b>	<b>0.00</b>	
12:50:06	R2044	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Sell
12:50:06	R2044	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>54,000,000</b>	<b>0.00</b>	
12:50:06	R209	On 06/08/2015			Bond Future	1	31,000,000	0.00 Member	Sell
12:50:06	R209	On 06/08/2015			Bond Future	1	31,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>62,000,000</b>	<b>0.00</b>	
16:46:08	R210	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
16:46:08	R210	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
16:56:49	R212	On 06/08/2015			Bond Future	1	6,300,000	0.00 Member	Buy
16:56:49	R212	On 06/08/2015			Bond Future	1	6,300,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>12,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>18</b>	<b>258,800,000</b>	<b>0.00</b>	