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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:10:23	R186	On 05/11/2015		Bond Future	1	9,000,000	0.00 Member	Buy
9:10:23	R186	On 05/11/2015		Bond Future	1	9,000,000	0.00 Member	Sell
9:49:34	R186	On 05/11/2015		Bond Future	1	9,000,000	0.00 Member	Sell
9:49:34	R186	On 05/11/2015		Bond Future	1	1,000,000	0.00 Member	Buy
10:49:10	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Buy
10:49:10	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Sell
11:06:23	R186	On 05/11/2015		Bond Future	1	8,000,000	0.00 Member	Sell
11:06:23	R186	On 05/11/2015		Bond Future	1	8,000,000	0.00 Member	Buy
11:06:23	R186	On 05/11/2015		Bond Future	1	8,000,000	0.00 Client	Buy
11:06:24	R186	On 05/11/2015		Bond Future	1	1,000,000	0.00 Client	Buy
11:06:24	R186	On 05/11/2015		Bond Future	1	1,000,000	0.00 Member	Sell
15:26:31	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Client	Sell
15:26:31	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Buy
15:47:09	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Sell
15:47:09	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Buy
15:48:39	R186	On 05/11/2015		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:48:39	R186	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>59,600,000</b>	<b>0.00</b>	
11:40:16	R2023	On 05/11/2015			Bond Future	1	435,500,000	0.00 Member	Sell
11:40:16	R2023	On 05/11/2015			Bond Future	1	413,000,000	0.00 Member	Buy
11:48:10	R2023	On 05/11/2015			Bond Future	1	413,000,000	0.00 Client	Buy
11:48:10	R2023	On 05/11/2015			Bond Future	1	14,500,000	0.00 Member	Buy
11:48:10	R2023	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
11:48:10	R2023	On 05/11/2015			Bond Future	1	413,000,000	0.00 Member	Sell
11:48:10	R2023	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Buy
11:48:10	R2023	On 05/11/2015			Bond Future	1	14,500,000	0.00 Member	Sell
11:48:10	R2023	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
11:48:10	R2023	On 05/11/2015			Bond Future	1	14,500,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>1,742,000,000</b>	<b>0.00</b>	
11:40:16	R203	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
11:40:16	R203	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
11:45:46	R203	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
11:45:46	R203	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
11:40:16	R2037	On 05/11/2015			Bond Future	1	261,900,000	0.00 Member	Sell
11:40:16	R2037	On 05/11/2015			Bond Future	1	260,000,000	0.00 Member	Buy
11:46:21	R2037	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
11:46:21	R2037	On 05/11/2015			Bond Future	1	260,000,000	0.00 Member	Sell
11:46:21	R2037	On 05/11/2015			Bond Future	1	260,000,000	0.00 Client	Buy
11:46:21	R2037	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Buy
11:46:21	R2037	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>1,047,600,000</b>	<b>0.00</b>	
16:38:19	R2048	On 05/11/2015			Bond Future	1	6,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:19	R2048	On 05/11/2015			Bond Future	1	36,400,000	0.00 Member	Sell
16:49:41	R2048	On 05/11/2015			Bond Future	1	6,400,000	0.00 Member	Sell
16:49:41	R2048	On 05/11/2015			Bond Future	1	18,100,000	0.00 Member	Buy
16:49:41	R2048	On 05/11/2015			Bond Future	1	11,900,000	0.00 Member	Buy
16:49:41	R2048	On 05/11/2015			Bond Future	1	11,900,000	0.00 Member	Sell
16:49:41	R2048	On 05/11/2015			Bond Future	1	18,100,000	0.00 Client	Buy
16:49:41	R2048	On 05/11/2015			Bond Future	1	6,400,000	0.00 Client	Buy
16:49:41	R2048	On 05/11/2015			Bond Future	1	18,100,000	0.00 Member	Sell
16:49:41	R2048	On 05/11/2015			Bond Future	1	11,900,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>145,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>2,998,800,000</b>	<b>0.00</b>	