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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:07	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Sell
10:28:07	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:00:34	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Member	Buy
9:00:34	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Member	Sell
13:17:41	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Member	Sell
13:17:41	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>12,400,000</b>	<b>0.00</b>	
14:57:29	R2037	On 06/08/2015		Bond Future	1	16,200,000	0.00 Member	Sell
14:57:29	R2037	On 06/08/2015		Bond Future	1	46,300,000	0.00 Member	Buy
15:33:39	R2037	On 06/08/2015		Bond Future	1	152,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:39	R2037	On 06/08/2015			Bond Future	1	152,700,000	0.00 Client	Sell
15:39:33	R2037	On 06/08/2015			Bond Future	1	30,100,000	0.00 Member	Buy
15:39:33	R2037	On 06/08/2015			Bond Future	1	30,100,000	0.00 Client	Sell
15:39:33	R2037	On 06/08/2015			Bond Future	1	16,200,000	0.00 Member	Buy
15:39:33	R2037	On 06/08/2015			Bond Future	1	16,200,000	0.00 Client	Sell
15:39:33	R2037	On 06/08/2015			Bond Future	1	30,100,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>490,600,000</b>	<b>0.00</b>	
16:12:34	R208	On 06/08/2015			Bond Future	1	59,500,000	0.00 Member	Buy
16:12:34	R208	On 06/08/2015			Bond Future	1	59,500,000	0.00 Client	Sell
16:12:34	R208	On 06/08/2015			Bond Future	1	23,600,000	0.00 Client	Sell
16:12:34	R208	On 06/08/2015			Bond Future	1	23,600,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>166,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>19</b>	<b>669,220,000</b>	<b>0.00</b>	