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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
11:19:59	R186	On 05/11/2015	8.25	Put	Bond Future	1	4,000,000	0.00 Member	Buy
11:19:59	R186	On 05/11/2015	8.25	Put	Bond Future	1	4,000,000	0.00 Member	Sell
11:31:02	R186	On 05/11/2015	8.25	Put	Bond Future	1	4,000,000	0.00 Member	Sell
11:31:02	R186	On 05/11/2015	8.25	Put	Bond Future	1	4,000,000	0.00 Client	Buy
15:04:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
15:04:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:05:56	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
15:05:56	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
15:07:20	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Buy
15:07:20	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>19,200,000</b>	<b>0.00</b>		
11:22:24	R208	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Sell
11:22:24	R208	On 05/11/2015			Bond Future	1	9,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>18,000,000</b>	<b>0.00</b>	
11:39:54	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
11:43:43	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
11:45:44	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
11:45:44	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
16:29:20	R213	On 05/11/2015			Bond Future	1	86,500,000	0.00 Member	Sell
16:29:20	R213	On 05/11/2015			Bond Future	1	86,500,000	0.00 Member	Buy
16:34:44	R213	On 05/11/2015			Bond Future	1	86,500,000	0.00 Client	Sell
16:34:44	R213	On 05/11/2015			Bond Future	1	86,500,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>8</b>	<b>426,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>20</b>	<b>463,200,000</b>	<b>0.00</b>	