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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:47:25	R186	On 05/11/2015		Bond Future	1	6,700,000	0.00 Member	Buy
7:47:25	R186	On 05/11/2015		Bond Future	1	6,700,000	0.00 Member	Sell
9:00:35	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Sell
9:00:35	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Member	Buy
9:03:05	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Buy
9:03:05	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Member	Sell
9:08:59	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Buy
9:08:59	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Sell
9:09:17	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Sell
9:09:17	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Buy
9:11:52	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Buy
9:11:52	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Member	Sell
9:13:15	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Member	Buy
9:13:15	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Sell
14:40:30	R186	On 05/11/2015		Bond Future	1	6,700,000	0.00 Member	Sell
14:40:30	R186	On 05/11/2015		Bond Future	1	6,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>407,200,000</b>	<b>0.00</b>	
9:37:20	R204	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
9:37:20	R204	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
9:37:20	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Buy
9:37:20	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Sell
13:33:24	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
13:33:24	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Sell
16:59:02	R204	On 05/11/2015			Bond Future	1	400,000,000	0.00 Member	Sell
16:59:02	R204	On 05/11/2015			Bond Future	1	400,000,000	0.00 Member	Buy
17:05:27	R204	On 05/11/2015			Bond Future	1	400,000,000	0.00 Client	Buy
17:05:27	R204	On 05/11/2015			Bond Future	1	400,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>10</b>	<b>1,634,000,000</b>	<b>0.00</b>	
14:05:28	R208	On 05/11/2015			Bond Future	1	92,500,000	0.00 Client	Sell
14:05:28	R208	On 05/11/2015			Bond Future	1	92,500,000	0.00 Member	Buy
17:28:38	R208	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Buy
17:28:38	R208	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Sell
17:31:36	R208	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Buy
17:31:36	R208	On 05/11/2015			Bond Future	1	7,300,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>6</b>	<b>214,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>32</b>	<b>2,255,400,000</b>	<b>0.00</b>	