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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MATCHED TRADES REPORT

**REPORT FOR 22/12/2015**

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | | Trade Type | Buy/ Sell |
|---|---|---|---|---|---|---|---|---|---|---|
| 11:01:21 | R2048 | On 04/02/2016 | | | Bond Future | 1 | 250,000,000 | 0.00 | Member | Sell |
| 11:01:21 | R2048 | On 04/02/2016 | | | Bond Future | 1 | 250,000,000 | 0.00 | Member | Buy |
| **Total for R2048 Bond Future** | | | | | | **2** | **500,000,000** | **0.00** | | |
| 17:05:10 | R210 | On 04/02/2016 | | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Buy |
| 17:05:10 | R210 | On 04/02/2016 | | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| **Total for R210 Bond Future** | | | | | | **2** | **8,000,000** | **0.00** | | |
| **Grand Total for all Instruments** | | | | | | **4** | **508,000,000** | **0.00** | | |