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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:08	R2023	On 06/08/2015		Bond Future	1	157,700,000	0.00 Member	Sell
13:21:08	R2023	On 06/08/2015		Bond Future	1	175,000,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,000,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	10,200,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,600,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,600,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,400,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	1,400,000	0.00 Member	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	800,000	0.00 Member	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	157,700,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	800,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015		Bond Future	1	10,200,000	0.00 Member	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	2,300,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	800,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015		Bond Future	1	157,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:20:49	R2023	On 06/08/2015			Bond Future	1	10,200,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015			Bond Future	1	1,400,000	0.00 Client	Sell
16:20:49	R2023	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Sell
16:20:49	R2023	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Buy
16:20:49	R2023	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:20:49	R2023	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>22</b>	<b>700,000,000</b>	<b>0.00</b>	
10:20:03	R204	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Sell
10:20:03	R204	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
13:12:59	R204	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
13:12:59	R204	On 06/08/2015			Bond Future	1	150,000,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>600,000,000</b>	<b>0.00</b>	
17:28:55	R2048	On 06/08/2015			Bond Future	1	30,300,000	0.00 Member	Buy
17:28:55	R2048	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Buy
17:38:02	R2048	On 06/08/2015			Bond Future	1	15,500,000	0.00 Member	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	9,300,000	0.00 Member	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Buy
17:38:02	R2048	On 06/08/2015			Bond Future	1	15,500,000	0.00 Client	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	15,500,000	0.00 Member	Buy
17:38:02	R2048	On 06/08/2015			Bond Future	1	2,700,000	0.00 Client	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	9,300,000	0.00 Client	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	2,800,000	0.00 Client	Sell
17:38:02	R2048	On 06/08/2015			Bond Future	1	9,300,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>13</b>	<b>121,200,000</b>	<b>0.00</b>	
10:41:00	R213	On 06/08/2015			Bond Future	1	53,000,000	0.00 Member	Buy
10:41:00	R213	On 06/08/2015			Bond Future	1	53,000,000	0.00 Member	Sell
13:45:07	R213	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:45:07	R213	On 06/08/2015			Bond Future	1	3,300,000	0.00 Member	Buy
13:57:22	R213	On 06/08/2015			Bond Future	1	53,000,000	0.00 Client	Sell
13:57:22	R213	On 06/08/2015			Bond Future	1	53,000,000	0.00 Member	Buy
14:41:33	R213	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
14:41:33	R213	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Sell
14:41:33	R213	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
14:41:33	R213	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
14:41:33	R213	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>11</b>	<b>225,200,000</b>	<b>0.00</b>	
10:41:00	R214	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
10:41:00	R214	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Buy
10:53:14	R214	On 06/08/2015			Bond Future	1	50,000,000	0.00 Client	Buy
10:53:14	R214	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
16:36:17	R214	On 06/08/2015			Bond Future	1	5,700,000	0.00 Member	Buy
16:36:17	R214	On 06/08/2015			Bond Future	1	5,700,000	0.00 Member	Sell
16:54:25	R214	On 06/08/2015			Bond Future	1	5,700,000	0.00 Client	Buy
16:54:25	R214	On 06/08/2015			Bond Future	1	5,700,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>8</b>	<b>222,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>58</b>	<b>1,869,200,000</b>	<b>0.00</b>	