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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:35:47	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Buy
11:35:47	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future					2	2,000,000	0.00	
9:34:41	R2030	On 06/08/2015		Bond Future	1	300,000	0.00 Client	Sell
9:34:41	R2030	On 06/08/2015		Bond Future	1	300,000	0.00 Member	Buy
10:17:41	R2030	On 06/08/2015		Bond Future	1	2,000,000	0.00 Member	Buy
10:17:41	R2030	On 06/08/2015		Bond Future	1	112,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015		Bond Future	1	10,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015		Bond Future	1	25,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
10:46:10	R2030	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
10:46:10	R2030	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	50,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:46:10	R2030	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R2030 Bond Future						24	448,600,000	0.00	
10:57:47	R2037	On 06/08/2015			Bond Future	1	8,000,000	0.00 Member	Buy
10:57:47	R2037	On 06/08/2015			Bond Future	1	19,000,000	0.00 Member	Sell
16:06:17	R2037	On 06/08/2015			Bond Future	1	11,000,000	0.00 Member	Buy
16:06:17	R2037	On 06/08/2015			Bond Future	1	8,000,000	0.00 Client	Buy
16:06:17	R2037	On 06/08/2015			Bond Future	1	11,000,000	0.00 Member	Sell
16:06:17	R2037	On 06/08/2015			Bond Future	1	8,000,000	0.00 Member	Sell
16:06:17	R2037	On 06/08/2015			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R2037 Bond Future						7	76,000,000	0.00	
16:13:03	R212	On 06/08/2015			Bond Future	1	11,700,000	0.00 Member	Buy
16:13:03	R212	On 06/08/2015			Bond Future	1	11,700,000	0.00 Client	Sell
Total for R212 Bond Future						2	23,400,000	0.00	
Grand Total for all Instruments						35	550,000,000	0.00	