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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:01	I2038	On 06/08/2015		Bond Future	1	2,700,000	0.00 Member	Sell
12:02:01	I2038	On 06/08/2015		Bond Future	1	2,700,000	0.00 Member	Buy
14:36:12	I2038	On 06/08/2015		Bond Future	1	2,700,000	0.00 Client	Buy
14:36:12	I2038	On 06/08/2015		Bond Future	1	2,700,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>10,800,000</b>	<b>0.00</b>	
12:02:01	I2050	On 06/08/2015		Bond Future	1	2,400,000	0.00 Member	Sell
12:02:01	I2050	On 06/08/2015		Bond Future	1	2,400,000	0.00 Member	Buy
14:35:53	I2050	On 06/08/2015		Bond Future	1	2,400,000	0.00 Client	Buy
14:35:53	I2050	On 06/08/2015		Bond Future	1	2,400,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>9,600,000</b>	<b>0.00</b>	
10:48:13	ILBI	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:48:13	ILBI	On 06/08/2015			Index Future	1	10,000	0.00 Client	Buy
<b>Total for ILBI Index Future</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
8:20:38	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
8:20:38	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
10:35:31	R186	On 06/08/2015			Bond Future	1	10,400,000	0.00 Member	Sell
10:35:31	R186	On 06/08/2015			Bond Future	1	10,400,000	0.00 Member	Buy
10:46:52	R186	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
10:46:52	R186	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Buy
11:07:24	R186	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Sell
11:07:24	R186	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Buy
11:26:44	R186	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Sell
11:26:44	R186	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Buy
11:43:41	R186	On 06/08/2015			Bond Future	1	105,000,000	0.00 Member	Buy
11:43:41	R186	On 06/08/2015			Bond Future	1	105,000,000	0.00 Member	Sell
11:47:16	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:47:16	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:55	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:55	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
12:52:24	R186	On 06/08/2015			Bond Future	1	105,000,000	0.00 Client	Buy
12:52:24	R186	On 06/08/2015			Bond Future	1	105,000,000	0.00 Member	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
13:51:52	R186	On 05/11/2015			Bond Future	1	7,800,000	0.00 Client	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
13:51:52	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
13:51:52	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
13:51:52	R186	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	11,900,000	0.00 Member	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	1,600,000	0.00 Client	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	11,900,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
13:51:53	R186	On 05/11/2015			Bond Future	1	6,300,000	0.00 Client	Sell
13:51:53	R186	On 05/11/2015			Bond Future	1	11,900,000	0.00 Client	Sell
16:53:35	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
16:53:35	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>49</b>	<b>921,600,000</b>	<b>0.00</b>	
13:10:54	R2048	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
13:10:54	R2048	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
9:31:40	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
9:31:40	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Sell
11:47:16	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:47:16	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:35:09	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:35:09	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
13:10:54	R214	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
13:10:54	R214	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				8	82,000,000		0.00
	Grand Total for all Instruments				69	1,026,020,000		0.00