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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:32	AL7T	On 04/08/2016		Index Future	1	20,000	0.00 Client	Sell
10:52:32	AL7T	On 04/08/2016		Index Future	1	20,000	0.00 Client	Buy
Total for AL7T Index Future					2	40,000	0.00	
9:44:51	R186	On 04/08/2016		Bond Future	1	6,000,000	0.00 Member	Buy
9:44:51	R186	On 04/08/2016		Bond Future	1	6,000,000	0.00 Member	Sell
9:46:38	R186	On 04/08/2016		Bond Future	1	6,000,000	0.00 Client	Buy
9:46:38	R186	On 04/08/2016		Bond Future	1	6,000,000	0.00 Member	Sell
10:35:01	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Member	Buy
10:35:01	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Client	Sell
14:44:15	R186	On 04/08/2016		Bond Future	1	2,000,000	0.00 Member	Sell
14:44:15	R186	On 04/08/2016		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	30,400,000	0.00	
9:22:35	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:22:35	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:40:41	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:40:41	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	40,000,000	0.00	
9:22:35	R2048	On 04/08/2016			Bond Future	1	15,000,000	0.00 Member	Sell
9:22:35	R2048	On 04/08/2016			Bond Future	1	15,000,000	0.00 Member	Buy
10:40:05	R2048	On 04/08/2016			Bond Future	1	15,000,000	0.00 Member	Sell
10:40:05	R2048	On 04/08/2016			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	60,000,000	0.00	
10:43:54	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
10:43:54	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R209 Bond Future						2	2,000,000	0.00	
9:22:34	R213	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:22:34	R213	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
10:47:24	R213	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Sell
10:47:24	R213	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R213 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						24	172,440,000	0.00	