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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:46	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
10:35:46	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	400,000,000	0.00	
16:09:58	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Client	Sell
16:09:58	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Member	Buy
Total for R186 Bond Future					2	1,000,000	0.00	
10:10:26	R2023	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Sell
10:10:26	R2023	On 06/08/2015		Bond Future	1	250,000,000	0.00 Member	Buy
13:00:35	R2023	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
13:00:35	R2023	On 06/08/2015		Bond Future	1	235,000,000	0.00 Member	Sell
13:00:35	R2023	On 06/08/2015		Bond Future	1	235,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:00:35	R2023	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Sell
13:00:35	R2023	On 06/08/2015			Bond Future	1	235,000,000	0.00 Client	Sell
14:12:42	R2023	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
14:12:42	R2023	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Sell
14:12:42	R2023	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
14:12:42	R2023	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
16:09:58	R2023	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
16:09:58	R2023	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
Total for R2023 Bond Future						13	1,002,800,000	0.00	
14:12:42	R2032	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Sell
14:12:42	R2032	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
Total for R2032 Bond Future						2	1,200,000	0.00	
12:32:39	R204	On 06/08/2015			Bond Future	1	155,000,000	0.00 Member	Sell
12:32:39	R204	On 06/08/2015			Bond Future	1	165,000,000	0.00 Member	Buy
14:31:50	R204	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:31:50	R204	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
14:31:50	R204	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
14:31:50	R204	On 06/08/2015			Bond Future	1	155,000,000	0.00 Client	Sell
14:31:50	R204	On 06/08/2015			Bond Future	1	155,000,000	0.00 Member	Buy
Total for R204 Bond Future						7	660,000,000	0.00	
14:12:42	R2044	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
14:12:42	R2044	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						2	400,000	0.00	
12:32:39	R207	On 06/08/2015			Bond Future	1	113,000,000	0.00 Member	Sell
12:32:39	R207	On 06/08/2015			Bond Future	1	125,000,000	0.00 Member	Buy
14:32:33	R207	On 06/08/2015			Bond Future	1	113,000,000	0.00 Client	Sell
14:32:33	R207	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:33	R207	On 06/08/2015			Bond Future	1	12,000,000	0.00 Client	Sell
14:32:33	R207	On 06/08/2015			Bond Future	1	113,000,000	0.00 Member	Buy
14:32:33	R207	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R207 Bond Future						7	500,000,000	0.00	
14:12:42	R208	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
14:12:42	R208	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
Total for R208 Bond Future						2	1,200,000	0.00	
14:12:42	R209	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
14:12:42	R209	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
Total for R209 Bond Future						2	600,000	0.00	
Grand Total for all Instruments						39	2,567,200,000	0.00	