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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:33	IGOV	On 05/11/2015		Index Future	1	20,000	0.00 Client	Sell
9:31:33	IGOV	On 05/11/2015		Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future					2	40,000	0.00	
11:51:30	R214	On 05/11/2015		Bond Future	1	89,700,000	0.00 Member	Buy
11:51:30	R214	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Sell
12:09:45	R214	On 05/11/2015		Bond Future	1	3,500,000	0.00 Member	Sell
12:09:45	R214	On 05/11/2015		Bond Future	1	6,800,000	0.00 Client	Buy
12:09:45	R214	On 05/11/2015		Bond Future	1	89,700,000	0.00 Member	Sell
12:09:45	R214	On 05/11/2015		Bond Future	1	89,700,000	0.00 Client	Buy
12:09:45	R214	On 05/11/2015		Bond Future	1	3,500,000	0.00 Member	Buy
12:09:45	R214	On 05/11/2015		Bond Future	1	6,800,000	0.00 Member	Buy
12:09:45	R214	On 05/11/2015		Bond Future	1	3,500,000	0.00 Client	Buy
12:09:45	R214	On 05/11/2015		Bond Future	1	6,800,000	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				10	400,000,000		0.00
	Grand Total for all Instruments				12	400,040,000		0.00