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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:35:37	I2038	On 06/08/2015		Bond Future	1	4,500,000	0.00 Member	Buy
15:35:37	I2038	On 06/08/2015		Bond Future	1	4,500,000	0.00 Member	Sell
16:11:19	I2038	On 06/08/2015		Bond Future	1	4,500,000	0.00 Client	Sell
16:11:19	I2038	On 06/08/2015		Bond Future	1	4,500,000	0.00 Member	Buy
Total for I2038 Bond Future					4	18,000,000	0.00	
8:24:50	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
8:24:50	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
8:32:27	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Client	Buy
8:32:27	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
11:47:52	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
11:47:52	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
11:57:48	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Client	Buy
11:57:48	R186	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
16:01:05	R186	On 06/08/2015	8.55	Put	Bond Future	1	300,000,000	0.00 Member	Buy
16:01:05	R186	On 06/08/2015	8.55	Put	Bond Future	1	300,000,000	0.00 Member	Sell
16:31:14	R186	On 06/08/2015	8.55	Put	Bond Future	1	300,000,000	0.00 Member	Sell
16:31:14	R186	On 06/08/2015	8.55	Put	Bond Future	1	170,000,000	0.00 Member	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	30,000,000	0.00 Member	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	30,000,000	0.00 Member	Sell
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	170,000,000	0.00 Client	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	100,000,000	0.00 Client	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	30,000,000	0.00 Client	Buy
16:34:51	R186	On 06/08/2015	8.55	Put	Bond Future	1	170,000,000	0.00 Member	Sell
Total for R186 Bond Future						20	1,860,000,000	0.00	
11:05:16	R203	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
11:05:16	R203	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
16:00:58	R203	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
16:00:58	R203	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R203 Bond Future						4	306,000,000	0.00	
14:21:14	R2037	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
14:21:14	R2037	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	1,600,000	0.00	
16:08:31	R204	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Sell
16:08:31	R204	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Buy
16:14:20	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
16:14:20	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R204 Bond Future						4	206,000,000	0.00	
14:21:14	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:21:14	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R209 Bond Future						2	2,200,000	0.00	
Grand Total for all Instruments						36	2,393,800,000	0.00	