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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:02	I2025	On 06/08/2015		Bond Future	1	2,200,000	0.00 Member	Buy
10:53:02	I2025	On 06/08/2015		Bond Future	1	2,200,000	0.00 Member	Sell
11:21:39	I2025	On 06/08/2015		Bond Future	1	2,200,000	0.00 Client	Buy
11:21:39	I2025	On 06/08/2015		Bond Future	1	2,200,000	0.00 Member	Sell
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
11:22:27	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Client	Buy
11:22:27	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Client	Sell
11:23:18	R186	On 06/08/2015		Bond Future	1	4,600,000	0.00 Member	Buy
11:23:18	R186	On 06/08/2015		Bond Future	1	4,600,000	0.00 Member	Sell
11:40:23	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Buy
11:40:23	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Sell
11:51:02	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Client	Buy
11:51:02	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:59:50	R186	On 06/08/2015			Bond Future	1	4,600,000	0.00 Member	Sell
11:59:50	R186	On 06/08/2015			Bond Future	1	4,600,000	0.00 Client	Buy
14:36:15	R186	On 06/08/2015			Bond Future	1	15,300,000	0.00 Member	Buy
14:36:15	R186	On 06/08/2015			Bond Future	1	15,300,000	0.00 Member	Sell
14:56:39	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
14:56:39	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>149,800,000</b>	<b>0.00</b>	
12:35:24	R2030	On 06/08/2015			Bond Future	1	9,000,000	0.00 Member	Buy
12:35:24	R2030	On 06/08/2015			Bond Future	1	26,000,000	0.00 Member	Sell
12:43:37	R2030	On 06/08/2015			Bond Future	1	9,000,000	0.00 Member	Sell
12:43:37	R2030	On 06/08/2015			Bond Future	1	17,000,000	0.00 Member	Buy
12:43:37	R2030	On 06/08/2015			Bond Future	1	17,000,000	0.00 Client	Buy
12:43:37	R2030	On 06/08/2015			Bond Future	1	17,000,000	0.00 Member	Sell
12:43:37	R2030	On 06/08/2015			Bond Future	1	9,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>104,000,000</b>	<b>0.00</b>	
12:17:20	R2037	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	5,500,000	0.00 Client	Buy
12:17:20	R2037	On 06/08/2015			Bond Future	1	16,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>32,000,000</b>	<b>0.00</b>	
11:15:03	R2044	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Buy
11:15:03	R2044	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Sell
11:22:26	R2044	On 06/08/2015			Bond Future	1	100,000,000	0.00 Client	Buy
11:22:26	R2044	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>400,000,000</b>	<b>0.00</b>	
11:40:23	R2048	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
11:40:23	R2048	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
11:46:32	R2048	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Buy
11:46:32	R2048	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
9:19:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	22,400,000	0.00 Member	Sell
9:19:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	22,400,000	0.00 Client	Buy
9:19:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	12,600,000	0.00 Member	Buy
9:19:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	12,600,000	0.00 Client	Sell
14:08:57	R209	On 06/08/2015			Bond Future	1	275,000,000	0.00 Member	Buy
14:08:57	R209	On 06/08/2015			Bond Future	1	275,000,000	0.00 Member	Sell
14:20:33	R209	On 06/08/2015			Bond Future	1	275,000,000	0.00 Client	Buy
14:20:33	R209	On 06/08/2015			Bond Future	1	275,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>1,170,000,000</b>	<b>0.00</b>	
11:33:13	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
11:33:13	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
11:50:24	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Sell
11:50:24	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>52</b>	<b>2,024,600,000</b>	<b>0.00</b>	