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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:24	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
10:31:24	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
15:43:12	R186	On 06/08/2015		Bond Future	1	4,300,000	0.00 Member	Sell
15:43:12	R186	On 06/08/2015		Bond Future	1	9,000,000	0.00 Member	Buy
15:50:11	R186	On 06/08/2015		Bond Future	1	2,300,000	0.00 Client	Sell
15:50:11	R186	On 06/08/2015		Bond Future	1	4,300,000	0.00 Client	Sell
15:50:11	R186	On 06/08/2015		Bond Future	1	2,400,000	0.00 Client	Sell
15:50:11	R186	On 06/08/2015		Bond Future	1	2,400,000	0.00 Member	Sell
15:50:11	R186	On 06/08/2015		Bond Future	1	2,300,000	0.00 Member	Sell
15:50:11	R186	On 06/08/2015		Bond Future	1	2,300,000	0.00 Member	Buy
15:50:11	R186	On 06/08/2015		Bond Future	1	4,300,000	0.00 Member	Buy
15:50:11	R186	On 06/08/2015		Bond Future	1	2,400,000	0.00 Member	Buy
16:57:34	R186	On 06/08/2015		Bond Future	1	9,500,000	0.00 Member	Sell
16:57:34	R186	On 06/08/2015		Bond Future	1	9,500,000	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						14	75,000,000	0.00	
17:15:53	R2037	On 06/08/2015			Bond Future	1	282,700,000	0.00 Member	Sell
17:15:53	R2037	On 06/08/2015			Bond Future	1	41,300,000	0.00 Member	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	41,300,000	0.00 Member	Sell
17:37:36	R2037	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	64,600,000	0.00 Member	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	161,800,000	0.00 Member	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	41,300,000	0.00 Client	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	64,600,000	0.00 Member	Sell
17:37:36	R2037	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
17:37:36	R2037	On 06/08/2015			Bond Future	1	161,800,000	0.00 Client	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	64,600,000	0.00 Client	Buy
17:37:36	R2037	On 06/08/2015			Bond Future	1	161,800,000	0.00 Member	Sell
17:37:36	R2037	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2037 Bond Future						13	1,130,800,000	0.00	
10:30:38	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:30:38	R2048	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
11:12:37	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
11:12:37	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
11:12:37	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:12:37	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Buy
11:12:37	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
14:39:23	R2048	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
14:39:23	R2048	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R2048 Bond Future						9	150,000,000	0.00	
16:57:34	R208	On 06/08/2015			Bond Future	1	4,500,000	0.00 Client	Buy
16:57:34	R208	On 06/08/2015			Bond Future	1	4,500,000	0.00 Member	Sell
17:15:53	R208	On 06/08/2015			Bond Future	1	88,800,000	0.00 Member	Sell
17:15:53	R208	On 06/08/2015			Bond Future	1	21,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:43	R208	On 06/08/2015			Bond Future	1	45,000,000	0.00 Member	Buy
17:32:43	R208	On 06/08/2015			Bond Future	1	22,200,000	0.00 Member	Buy
17:32:43	R208	On 06/08/2015			Bond Future	1	22,200,000	0.00 Client	Buy
17:32:43	R208	On 06/08/2015			Bond Future	1	22,200,000	0.00 Member	Sell
17:32:43	R208	On 06/08/2015			Bond Future	1	45,000,000	0.00 Member	Sell
17:32:43	R208	On 06/08/2015			Bond Future	1	21,600,000	0.00 Client	Buy
17:32:43	R208	On 06/08/2015			Bond Future	1	45,000,000	0.00 Client	Buy
17:32:43	R208	On 06/08/2015			Bond Future	1	21,600,000	0.00 Member	Sell
Total for R208 Bond Future						12	364,200,000	0.00	
Grand Total for all Instruments						48	1,720,000,000	0.00	