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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:47	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Client	Sell
9:39:47	R186	On 06/08/2015		Bond Future	1	1,600,000	0.00 Client	Sell
9:39:47	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Member	Buy
9:39:47	R186	On 06/08/2015		Bond Future	1	1,600,000	0.00 Member	Buy
9:50:44	R186	On 06/08/2015		Bond Future	1	1,600,000	0.00 Member	Sell
9:50:44	R186	On 06/08/2015		Bond Future	1	1,600,000	0.00 Client	Buy
9:51:12	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Client	Buy
9:51:12	R186	On 06/08/2015		Bond Future	1	3,100,000	0.00 Member	Sell
14:50:13	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
14:50:13	R186	On 06/08/2015		Bond Future	1	700,000	0.00 Member	Buy
14:50:13	R186	On 06/08/2015		Bond Future	1	5,700,000	0.00 Member	Sell
16:52:09	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Sell
16:52:09	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Client	Sell
16:52:09	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Member	Buy
16:52:09	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						15	31,600,000	0.00	
9:39:47	R2023	On 06/08/2015			Bond Future	1	3,300,000	0.00 Member	Buy
9:39:47	R2023	On 06/08/2015			Bond Future	1	5,800,000	0.00 Client	Sell
9:39:47	R2023	On 06/08/2015			Bond Future	1	3,300,000	0.00 Client	Sell
9:39:47	R2023	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Buy
9:51:31	R2023	On 06/08/2015			Bond Future	1	3,300,000	0.00 Client	Buy
9:51:31	R2023	On 06/08/2015			Bond Future	1	3,300,000	0.00 Member	Sell
9:51:39	R2023	On 06/08/2015			Bond Future	1	5,800,000	0.00 Client	Buy
9:51:39	R2023	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Sell
Total for R2023 Bond Future						8	36,400,000	0.00	
9:39:47	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
9:39:47	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
9:39:47	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
9:39:47	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Sell
9:51:54	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
9:51:54	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
9:52:05	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Sell
9:52:05	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R203 Bond Future						8	6,800,000	0.00	
11:40:08	R2048	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Sell
11:40:08	R2048	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	300,000,000	0.00	
Grand Total for all Instruments						33	374,800,000	0.00	