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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:34:53	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
8:34:53	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
9:17:44	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Member	Sell
9:17:44	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Member	Buy
9:18:07	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Member	Buy
9:18:07	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Client	Sell
9:18:34	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Member	Sell
9:18:34	R186	On 06/08/2015		Bond Future	1	100,000	0.00 Client	Buy
9:44:33	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
9:44:33	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Client	Buy
10:02:02	R186	On 06/08/2015		Bond Future	1	10,500,000	0.00 Member	Buy
10:02:02	R186	On 06/08/2015		Bond Future	1	10,500,000	0.00 Member	Sell
10:04:15	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy
10:04:15	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Sell
10:04:15	R186	On 06/08/2015		Bond Future	1	300,000	0.00 Member	Buy
10:04:15	R186	On 06/08/2015		Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:12:36	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
12:12:36	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
14:54:29	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:54:29	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:01:14	R186	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Buy
15:01:14	R186	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
16:23:20	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
16:23:20	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R186 Bond Future						24	159,400,000	0.00	
12:12:36	R2044	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Buy
12:12:36	R2044	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Sell
16:24:28	R2044	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Sell
16:24:28	R2044	On 06/08/2015			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2044 Bond Future						4	6,800,000	0.00	
10:46:41	R208	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:46:41	R208	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:50:05	R208	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:50:05	R208	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R208 Bond Future						4	40,000,000	0.00	
15:29:46	R209	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:29:46	R209	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
Total for R209 Bond Future						2	1,000,000	0.00	
Grand Total for all Instruments						34	207,200,000	0.00	