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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
11:50:46	R186	On 05/11/2015	8.00	Call	Bond Future	1	600,000	0.00 Member	Sell
11:50:46	R186	On 05/11/2015	8.75	Put	Bond Future	1	600,000	0.00 Member	Sell
11:50:46	R186	On 05/11/2015	8.45	Call	Bond Future	1	600,000	0.00 Member	Buy
11:50:46	R186	On 05/11/2015	8.00	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:50:46	R186	On 05/11/2015	8.75	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:50:46	R186	On 05/11/2015	8.45	Call	Bond Future	1	20,000,000	0.00 Member	Sell
12:05:00	R186	On 05/11/2015			Bond Future	1	7,400,000	0.00 Member	Sell
12:05:00	R186	On 05/11/2015			Bond Future	1	7,400,000	0.00 Member	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Member	Sell
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Member	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	12,800,000	0.00 Member	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Member	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Member	Sell
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	12,800,000	0.00 Member	Sell
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Client	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	12,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	3,300,000	0.00 Client	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	600,000	0.00 Client	Buy
12:32:21	R186	On 05/11/2015	8.45	Call	Bond Future	1	600,000	0.00 Member	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	600,000	0.00 Member	Buy
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	12,800,000	0.00 Member	Buy
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Client	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Member	Buy
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	600,000	0.00 Client	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Client	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Member	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	12,800,000	0.00 Member	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	12,800,000	0.00 Client	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Member	Sell
12:32:53	R186	On 05/11/2015	8.00	Call	Bond Future	1	3,300,000	0.00 Member	Buy
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Member	Buy
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	12,800,000	0.00 Member	Buy
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Member	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	12,800,000	0.00 Member	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Member	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	600,000	0.00 Member	Buy
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	12,800,000	0.00 Client	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	600,000	0.00 Client	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Client	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Client	Sell
12:33:29	R186	On 05/11/2015	8.75	Put	Bond Future	1	3,300,000	0.00 Member	Buy
16:13:32	R186	On 05/11/2015			Bond Future	1	200,000	0.00 Member	Sell
16:13:32	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Buy
17:23:37	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Sell
17:23:37	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Buy
17:23:37	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Client	Buy
17:23:37	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Client	Buy
17:23:37	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Sell
17:48:49	R186	On 05/11/2015			Bond Future	1	7,400,000	0.00 Client	Buy
17:48:49	R186	On 05/11/2015			Bond Future	1	7,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future					50	270,400,000	0.00	
14:50:23	R209	On 05/11/2015		Bond Future	1	600,000	0.00 Member	Buy
14:50:23	R209	On 05/11/2015		Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future					2	1,200,000	0.00	
15:33:37	R210	On 05/11/2015		Bond Future	1	30,000,000	0.00 Member	Buy
15:33:37	R210	On 05/11/2015		Bond Future	1	16,300,000	0.00 Member	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	11,000,000	0.00 Member	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	16,300,000	0.00 Client	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	2,700,000	0.00 Member	Buy
16:33:58	R210	On 05/11/2015		Bond Future	1	2,700,000	0.00 Client	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	16,300,000	0.00 Member	Buy
16:33:58	R210	On 05/11/2015		Bond Future	1	2,700,000	0.00 Member	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	11,000,000	0.00 Client	Sell
16:33:58	R210	On 05/11/2015		Bond Future	1	11,000,000	0.00 Member	Buy
Total for R210 Bond Future					10	120,000,000	0.00	
12:03:22	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
12:03:45	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Buy
12:06:15	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
12:06:15	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Buy
12:10:50	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Buy
12:10:50	R213	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
Total for R213 Bond Future					6	150,000,000	0.00	
Grand Total for all Instruments					68	541,600,000	0.00	