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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:28	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell
16:52:28	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell
16:52:28	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
16:52:28	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
<b>Total for AL37 Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:01:00	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy
11:01:00	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Sell
11:03:07	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Sell
11:03:07	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Buy
12:26:13	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Sell
12:26:13	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
14:10:57	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Buy
14:10:57	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:19:26	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
14:19:26	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Buy
16:48:45	R186	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Sell
16:48:45	R186	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Buy
16:53:41	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
16:53:41	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
16:57:11	R186	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Buy
16:57:11	R186	On 06/08/2015			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>81,600,000</b>	<b>0.00</b>	
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	8,400,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	4,400,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	25,400,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	8,000,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	72,700,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	41,000,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	23,000,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	72,800,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	127,900,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	23,000,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	22,000,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	19,000,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	3,800,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	8,000,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	5,500,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	9,700,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	41,000,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	127,900,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	25,400,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	2,600,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	16,700,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	37,100,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	16,700,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	72,800,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	37,100,000	0.00 Member	Sell

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8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	9,700,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	5,500,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	19,000,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	2,600,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	8,400,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	4,400,000	0.00 Client	Buy
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	72,700,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	22,000,000	0.00 Member	Sell
8:00:23	R203	On 06/08/2015	7.84	Put	Bond Future	1	3,800,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>						<b>34</b>	<b>1,000,000,000</b>	<b>0.00</b>	
14:09:10	R207	On 05/05/2016	7.56	Call	Bond Future	1	4,300,000	0.00 Client	Buy
14:09:10	R207	On 05/05/2016	7.56	Call	Bond Future	1	4,300,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>8,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>56</b>	<b>1,090,240,000</b>	<b>0.00</b>	