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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:03:28	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
11:03:28	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
11:05:29	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
11:05:29	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
13:39:47	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
13:39:47	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					6	180,000	0.00	
14:24:26	I2038	On 06/08/2015		Bond Future	1	5,000,000	0.00 Client	Sell
14:24:26	I2038	On 06/08/2015		Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2038 Bond Future					2	10,000,000	0.00	
9:39:22	R186	On 06/08/2015		Bond Future	1	5,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:22	R186	On 06/08/2015			Bond Future	1	15,200,000	0.00 Member	Sell
9:39:22	R186	On 06/08/2015			Bond Future	1	20,400,000	0.00 Member	Buy
9:57:20	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
9:57:20	R186	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:14:58	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
10:14:58	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
10:42:26	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
10:42:26	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
10:43:29	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
10:43:29	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Sell
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Buy
11:50:52	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
14:25:35	R186	On 06/08/2015			Bond Future	1	23,500,000	0.00 Client	Buy
14:25:35	R186	On 06/08/2015			Bond Future	1	23,500,000	0.00 Client	Sell
15:29:31	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:29:31	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:46:33	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
15:46:33	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:46:33	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:46:33	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:50:21	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:50:21	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:21:53	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:21:53	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:30:11	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:30:11	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						42	289,800,000	0.00	
10:53:35	R197	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
10:53:35	R197	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
Total for R197 Bond Future						2	400,000	0.00	
11:15:47	R202	On 06/08/2015			Bond Future	1	85,000,000	0.00 Member	Buy
11:15:47	R202	On 06/08/2015			Bond Future	1	85,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	170,000,000	0.00	
13:58:00	R203	On 06/08/2015			Bond Future	1	3,700,000	0.00 Member	Sell
13:58:00	R203	On 06/08/2015			Bond Future	1	78,600,000	0.00 Member	Buy
14:24:43	R203	On 06/08/2015			Bond Future	1	7,900,000	0.00 Member	Buy
14:24:43	R203	On 06/08/2015			Bond Future	1	13,400,000	0.00 Client	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Buy
14:24:43	R203	On 06/08/2015			Bond Future	1	7,900,000	0.00 Client	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	7,500,000	0.00 Client	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	46,100,000	0.00 Member	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	13,400,000	0.00 Member	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	7,900,000	0.00 Member	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	46,100,000	0.00 Member	Buy
14:24:43	R203	On 06/08/2015			Bond Future	1	3,700,000	0.00 Member	Buy
14:24:43	R203	On 06/08/2015			Bond Future	1	46,100,000	0.00 Client	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	3,700,000	0.00 Client	Sell
14:24:43	R203	On 06/08/2015			Bond Future	1	13,400,000	0.00 Member	Buy
14:26:31	R203	On 06/08/2015			Bond Future	1	7,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:26:31	R203	On 06/08/2015			Bond Future	1	7,300,000	0.00 Client	Sell
Total for R203 Bond Future						18	329,000,000	0.00	
13:58:00	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
13:58:00	R204	On 06/08/2015			Bond Future	1	18,500,000	0.00 Member	Buy
14:23:17	R204	On 06/08/2015			Bond Future	1	14,500,000	0.00 Member	Buy
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:23:17	R204	On 06/08/2015			Bond Future	1	14,500,000	0.00 Client	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	14,500,000	0.00 Member	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:23:17	R204	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:27:33	R204	On 06/08/2015			Bond Future	1	15,400,000	0.00 Client	Sell
14:27:33	R204	On 06/08/2015			Bond Future	1	15,400,000	0.00 Client	Buy
Total for R204 Bond Future						18	104,800,000	0.00	
14:33:58	R2048	On 06/08/2015			Bond Future	1	14,500,000	0.00 Client	Buy
14:33:58	R2048	On 06/08/2015			Bond Future	1	14,500,000	0.00 Client	Sell
Total for R2048 Bond Future						2	29,000,000	0.00	
9:14:52	R207	On 06/08/2015			Bond Future	1	70,000,000	0.00 Member	Sell
9:14:52	R207	On 06/08/2015			Bond Future	1	70,000,000	0.00 Client	Buy
9:14:52	R207	On 06/08/2015			Bond Future	1	70,000,000	0.00 Member	Buy
9:14:52	R207	On 06/08/2015			Bond Future	1	70,000,000	0.00 Member	Sell
14:28:31	R207	On 06/08/2015			Bond Future	1	50,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:28:31	R207	On 06/08/2015		Bond Future	1	50,000,000	0.00 Client	Buy
Total for R207 Bond Future					6	380,000,000	0.00	
14:29:56	R208	On 06/08/2015		Bond Future	1	5,400,000	0.00 Client	Buy
14:29:56	R208	On 06/08/2015		Bond Future	1	5,400,000	0.00 Client	Sell
Total for R208 Bond Future					2	10,800,000	0.00	
14:32:53	R209	On 06/08/2015		Bond Future	1	2,900,000	0.00 Client	Buy
14:32:53	R209	On 06/08/2015		Bond Future	1	2,900,000	0.00 Client	Sell
Total for R209 Bond Future					2	5,800,000	0.00	
10:53:35	R210	On 06/08/2015		Bond Future	1	400,000	0.00 Member	Buy
10:53:35	R210	On 06/08/2015		Bond Future	1	400,000	0.00 Client	Sell
Total for R210 Bond Future					2	800,000	0.00	
14:23:18	R214	On 06/08/2015		Bond Future	1	21,900,000	0.00 Client	Sell
14:23:18	R214	On 06/08/2015		Bond Future	1	21,900,000	0.00 Client	Buy
Total for R214 Bond Future					2	43,800,000	0.00	
Grand Total for all Instruments					106	1,374,380,000	0.00	