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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:38:02	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Buy
9:38:02	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:22:55	R186	On 06/08/2015		Bond Future	1	400,000	0.00 Member	Sell
11:22:55	R186	On 06/08/2015		Bond Future	1	400,000	0.00 Member	Buy
11:24:52	R186	On 06/08/2015		Bond Future	1	6,000,000	0.00 Member	Sell
11:24:52	R186	On 06/08/2015		Bond Future	1	6,000,000	0.00 Member	Buy
11:26:30	R186	On 06/08/2015		Bond Future	1	400,000	0.00 Member	Sell
11:26:30	R186	On 06/08/2015		Bond Future	1	400,000	0.00 Client	Buy
12:10:41	R186	On 06/08/2015		Bond Future	1	4,000,000	0.00 Member	Buy
12:10:41	R186	On 06/08/2015		Bond Future	1	4,000,000	0.00 Member	Sell
12:26:11	R186	On 06/08/2015		Bond Future	1	4,000,000	0.00 Member	Sell
12:26:11	R186	On 06/08/2015		Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:41:57	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:41:57	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
14:44:06	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
14:44:06	R186	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
15:22:25	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
15:22:25	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
15:24:51	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Sell
15:24:51	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
15:30:09	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:30:09	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
16:21:26	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
16:21:26	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
16:25:42	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
16:25:42	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
16:36:18	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
16:36:18	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:18	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Buy
16:36:18	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:36:18	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:18	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
16:36:19	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:19	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:48:32	R186	On 06/08/2015	8.35	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:48:32	R186	On 06/08/2015	7.85	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:48:32	R186	On 06/08/2015	8.68	Put	Bond Future	1	2,000,000	0.00 Client	Sell
16:48:32	R186	On 06/08/2015	8.68	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:48:32	R186	On 06/08/2015	7.85	Call	Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:48:32	R186	On 06/08/2015	8.35	Call	Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						47	212,000,000	0.00	
17:07:24	R197	On 06/08/2015			Bond Future	1	1,400,000	0.00 Client	Sell
17:07:24	R197	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Sell
17:07:24	R197	On 06/08/2015			Bond Future	1	1,400,000	0.00 Member	Buy
17:07:24	R197	On 06/08/2015			Bond Future	1	1,400,000	0.00 Client	Buy
17:07:24	R197	On 06/08/2015			Bond Future	1	1,900,000	0.00 Client	Buy
17:07:24	R197	On 06/08/2015			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R197 Bond Future						6	9,400,000	0.00	
17:07:24	R212	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
17:07:24	R212	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
Total for R212 Bond Future						2	800,000	0.00	
Grand Total for all Instruments						57	222,220,000	0.00	