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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:35	AL37	On 06/08/2015		Index Future	1	230,000	0.00 Client	Sell
16:34:35	AL37	On 06/08/2015		Index Future	1	200,000	0.00 Member	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Sell
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Sell
16:41:27	AL37	On 06/08/2015		Index Future	1	200,000	0.00 Client	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
16:41:27	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Sell
16:41:27	AL37	On 06/08/2015		Index Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for AL37 Index Future						13	920,000	0.00	
16:06:09	R186	On 06/08/2015			Bond Future	1	18,400,000	0.00 Member	Buy
16:06:09	R186	On 06/08/2015			Bond Future	1	18,400,000	0.00 Client	Sell
16:42:07	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
16:42:07	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
17:27:29	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
17:27:29	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
Total for R186 Bond Future						6	37,600,000	0.00	
16:06:09	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
16:06:09	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	6,000,000	0.00	
11:23:52	R207	On 05/11/2015			Bond Future	1	138,300,000	0.00 Member	Buy
11:23:52	R207	On 05/11/2015			Bond Future	1	8,100,000	0.00 Member	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	26,700,000	0.00 Member	Buy
12:40:35	R207	On 05/11/2015			Bond Future	1	103,500,000	0.00 Member	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	26,700,000	0.00 Member	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	103,500,000	0.00 Client	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	103,500,000	0.00 Member	Buy
12:40:35	R207	On 05/11/2015			Bond Future	1	26,700,000	0.00 Client	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	8,100,000	0.00 Client	Sell
12:40:35	R207	On 05/11/2015			Bond Future	1	8,100,000	0.00 Member	Buy
Total for R207 Bond Future						10	553,200,000	0.00	
11:23:52	R214	On 05/11/2015			Bond Future	1	48,700,000	0.00 Member	Buy
11:23:52	R214	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
11:23:52	R214	On 06/08/2015			Bond Future	1	27,900,000	0.00 Member	Sell
11:23:52	R214	On 06/08/2015			Bond Future	1	5,600,000	0.00 Member	Buy
11:23:52	R214	On 05/11/2015			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:52	R214	On 05/11/2015			Bond Future	1	48,700,000	0.00 Member	Sell
12:41:42	R214	On 05/11/2015			Bond Future	1	48,700,000	0.00 Member	Buy
12:41:42	R214	On 05/11/2015			Bond Future	1	48,700,000	0.00 Client	Sell
12:42:52	R214	On 06/08/2015			Bond Future	1	5,600,000	0.00 Member	Sell
12:42:52	R214	On 06/08/2015			Bond Future	1	22,300,000	0.00 Member	Sell
12:42:52	R214	On 06/08/2015			Bond Future	1	22,300,000	0.00 Client	Buy
12:42:52	R214	On 06/08/2015			Bond Future	1	5,600,000	0.00 Client	Buy
12:42:52	R214	On 06/08/2015			Bond Future	1	22,300,000	0.00 Member	Buy
12:43:44	R214	On 05/11/2015			Bond Future	1	1,400,000	0.00 Client	Buy
12:43:44	R214	On 05/11/2015			Bond Future	1	1,400,000	0.00 Member	Sell
12:43:44	R214	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
12:43:44	R214	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
12:43:44	R214	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
Total for R214 Bond Future						18	314,000,000	0.00	
Grand Total for all Instruments						49	911,720,000	0.00	