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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	12,700,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	3,200,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	400,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	6,200,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	9,100,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	2,800,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,300,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	2,300,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,800,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	12,200,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	6,200,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	3,200,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	12,200,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	2,800,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	400,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	800,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	9,100,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	12,700,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,800,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	800,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	2,300,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	4,400,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	6,000,000	0.00 Client	Buy
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,800,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	1,800,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	4,400,000	0.00 Member	Sell
10:09:08	R186	On 05/11/2015	8.50	Call	Bond Future	1	6,000,000	0.00 Member	Sell
10:17:36	R186	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Buy
10:17:36	R186	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:26:29	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:26:29	R186	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:40:38	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
10:40:38	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Sell
11:06:16	R186	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
11:06:16	R186	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Buy
11:06:16	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
11:06:16	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:06:16	R186	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
11:06:30	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:06:30	R186	On 05/11/2015			Bond Future	1	17,200,000	0.00 Member	Sell
11:06:30	R186	On 05/11/2015			Bond Future	1	17,200,000	0.00 Member	Buy
11:06:30	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:34:46	R186	On 05/11/2015			Bond Future	1	17,200,000	0.00 Member	Buy
12:06:21	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
12:06:21	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
13:26:31	R186	On 05/11/2015			Bond Future	1	900,000	0.00 Member	Sell
13:26:31	R186	On 05/11/2015			Bond Future	1	900,000	0.00 Member	Buy
13:49:42	R186	On 05/11/2015			Bond Future	1	18,100,000	0.00 Client	Sell
13:49:42	R186	On 05/11/2015			Bond Future	1	900,000	0.00 Member	Buy
14:26:44	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
14:26:44	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:21	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
14:27:21	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
17:46:45	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Sell
17:46:45	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R186 Bond Future						56	440,400,000	0.00	
15:09:22	R197	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Sell
15:09:22	R197	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R197 Bond Future						2	2,400,000	0.00	
11:06:30	R204	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
11:06:30	R204	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
12:06:31	R204	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
12:06:31	R204	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Buy
Total for R204 Bond Future						4	1,200,000	0.00	
Grand Total for all Instruments						62	444,000,000	0.00	