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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
13:04:00	R186	On 06/08/2015		Bond Future	1	7,400,000	0.00 Member	Sell	
13:04:00	R186	On 06/08/2015		Bond Future	1	7,400,000	0.00 Client	Buy	
14:52:22	R186	On 05/11/2015	8.35	Call	Bond Future	1	16,900,000	0.00 Member	Buy
14:52:22	R186	On 05/11/2015	8.85	Put	Bond Future	1	16,900,000	0.00 Member	Sell
14:52:22	R186	On 05/11/2015	7.73	Call	Bond Future	1	16,900,000	0.00 Member	Sell
14:52:22	R186	On 05/11/2015	7.73	Call	Bond Future	1	16,900,000	0.00 Member	Buy
14:52:22	R186	On 05/11/2015	8.35	Call	Bond Future	1	16,900,000	0.00 Member	Sell
14:52:22	R186	On 05/11/2015	8.85	Put	Bond Future	1	16,900,000	0.00 Member	Buy
16:14:07	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy	
16:14:07	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell	
16:25:03	R186	On 05/11/2015	8.85	Put	Bond Future	1	16,900,000	0.00 Member	Buy
16:25:03	R186	On 05/11/2015	8.85	Put	Bond Future	1	16,900,000	0.00 Client	Sell
16:25:14	R186	On 05/11/2015	8.35	Call	Bond Future	1	16,900,000	0.00 Member	Sell
16:25:14	R186	On 05/11/2015	8.35	Call	Bond Future	1	16,900,000	0.00 Client	Buy
16:25:24	R186	On 05/11/2015	7.73	Call	Bond Future	1	16,900,000	0.00 Member	Buy
16:25:24	R186	On 05/11/2015	7.73	Call	Bond Future	1	16,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:25:37	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:25:37	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:57:49	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
16:57:49	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
17:04:20	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
17:04:20	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
Total for R186 Bond Future						22	239,200,000	0.00	
16:37:13	R207	On 06/08/2015			Bond Future	1	12,800,000	0.00 Member	Buy
16:37:13	R207	On 06/08/2015			Bond Future	1	12,800,000	0.00 Client	Sell
Total for R207 Bond Future						2	25,600,000	0.00	
16:37:13	R208	On 06/08/2015			Bond Future	1	56,800,000	0.00 Member	Buy
16:37:13	R208	On 06/08/2015			Bond Future	1	16,400,000	0.00 Member	Sell
17:16:18	R208	On 06/08/2015			Bond Future	1	40,400,000	0.00 Client	Sell
17:16:18	R208	On 06/08/2015			Bond Future	1	40,400,000	0.00 Member	Buy
17:16:18	R208	On 06/08/2015			Bond Future	1	16,400,000	0.00 Client	Sell
17:16:18	R208	On 06/08/2015			Bond Future	1	16,400,000	0.00 Member	Buy
17:16:18	R208	On 06/08/2015			Bond Future	1	40,400,000	0.00 Member	Sell
Total for R208 Bond Future						7	227,200,000	0.00	
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,300,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	5,000,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	6,000,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	20,900,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	20,900,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	4,400,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	4,600,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,500,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	21,500,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	2,900,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	21,500,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	12,600,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	1,400,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	6,000,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	2,900,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	4,400,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	12,600,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	1,400,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	4,600,000	0.00 Member	Buy
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,500,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Client	Sell
10:47:15	R209	On 05/11/2015	9.25	Put	Bond Future	1	5,000,000	0.00 Member	Buy
10:57:36	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Member	Sell
10:57:36	R209	On 05/11/2015	9.25	Put	Bond Future	1	1,400,000	0.00 Client	Buy
10:57:36	R209	On 05/11/2015	9.25	Put	Bond Future	1	1,400,000	0.00 Member	Sell
10:57:36	R209	On 05/11/2015	9.25	Put	Bond Future	1	3,900,000	0.00 Client	Buy
Total for R209 Bond Future						30	198,400,000	0.00	
Grand Total for all Instruments						61	690,400,000	0.00	