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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/05/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:59	I2050	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
11:57:59	I2050	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
12:03:15	I2050	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
12:03:15	I2050	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
Total for I2050 Bond Future						4	2,000,000	0.00	
9:40:25	R186	On 06/08/2015	7.65	Call	Bond Future	1	1,100,000	0.00 Client	Sell
9:40:25	R186	On 06/08/2015	8.05	Call	Bond Future	1	6,400,000	0.00 Client	Buy
9:40:25	R186	On 06/08/2015	8.46	Put	Bond Future	1	1,100,000	0.00 Client	Sell
9:40:25	R186	On 06/08/2015	8.46	Put	Bond Future	1	6,400,000	0.00 Client	Sell
9:40:25	R186	On 06/08/2015	8.05	Call	Bond Future	1	1,100,000	0.00 Client	Buy
9:40:25	R186	On 06/08/2015	7.65	Call	Bond Future	1	6,400,000	0.00 Client	Sell
9:40:25	R186	On 06/08/2015	7.65	Call	Bond Future	1	1,100,000	0.00 Member	Buy
9:40:25	R186	On 06/08/2015	8.05	Call	Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:40:25	R186	On 06/08/2015	8.46	Put	Bond Future	1	6,400,000	0.00 Member	Buy
9:40:25	R186	On 06/08/2015	8.05	Call	Bond Future	1	1,100,000	0.00 Member	Sell
9:40:25	R186	On 06/08/2015	7.65	Call	Bond Future	1	6,400,000	0.00 Member	Buy
9:40:25	R186	On 06/08/2015	8.46	Put	Bond Future	1	1,100,000	0.00 Member	Buy
12:32:28	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
12:32:28	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
12:35:12	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
12:35:12	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Buy
14:33:25	R186	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
14:33:25	R186	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
14:37:11	R186	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Sell
14:37:11	R186	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
15:26:21	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:26:21	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:30:51	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
15:30:51	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
Total for R186 Bond Future						24	127,800,000	0.00	
15:03:02	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Buy
15:03:02	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Sell
15:03:02	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Buy
15:03:02	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Sell
15:17:08	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Sell
15:17:08	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Client	Buy
15:17:26	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Buy
15:17:26	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Client	Sell
Total for R203 Bond Future						8	105,600,000	0.00	
15:03:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
15:03:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
15:03:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
15:03:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
15:16:06	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:06	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Buy
15:16:26	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
15:16:26	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R204 Bond Future						8	24,000,000	0.00	
10:01:55	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Sell
10:01:55	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
10:07:10	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Client	Sell
10:07:10	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
Total for R213 Bond Future						4	108,000,000	0.00	
10:01:55	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
10:01:55	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
10:06:46	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Buy
10:06:46	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R214 Bond Future						4	100,000,000	0.00	
Grand Total for all Instruments						52	467,400,000	0.00	