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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:10:25	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
13:10:25	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Sell
17:08:45	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
17:08:45	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
10:27:42	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	150,000,000	0.00 Client	Sell
10:27:42	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	150,000,000	0.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	300,000,000	0.00	
9:32:22	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Sell
9:32:22	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Buy
13:10:25	R186	On 06/08/2015		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:10:25	R186	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
15:27:56	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:27:56	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:27:56	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
16:47:58	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
16:47:58	R186	On 06/08/2015			Bond Future	1	227,200,000	0.00 Member	Buy
17:05:03	R186	On 06/08/2015			Bond Future	1	109,100,000	0.00 Member	Sell
17:05:03	R186	On 06/08/2015			Bond Future	1	109,100,000	0.00 Client	Sell
17:05:03	R186	On 06/08/2015			Bond Future	1	109,100,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	5,500,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	8,600,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	29,800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	29,800,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	8,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	7,100,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	7,100,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	5,500,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	15,700,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	5,500,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	8,600,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Buy
17:05:04	R186	On 06/08/2015			Bond Future	1	15,700,000	0.00 Client	Sell
17:05:04	R186	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						109	959,400,000	0.00	
12:32:45	R197	On 06/08/2015			Bond Future	1	6,800,000	0.00 Member	Buy
12:32:45	R197	On 06/08/2015			Bond Future	1	6,800,000	0.00 Client	Sell
Total for R197 Bond Future						2	13,600,000	0.00	
12:32:45	R202	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Sell
12:32:45	R202	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R202 Bond Future						2	8,000,000	0.00	
13:10:25	R2023	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
13:10:25	R2023	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Sell
16:24:58	R2023	On 06/08/2015			Bond Future	1	251,000,000	0.00 Member	Buy
16:24:58	R2023	On 06/08/2015			Bond Future	1	230,000,000	0.00 Member	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
16:45:57	R2023	On 06/08/2015			Bond Future	1	230,000,000	0.00 Member	Buy
16:45:57	R2023	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
16:45:57	R2023	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:45:57	R2023	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
16:45:57	R2023	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
16:45:57	R2023	On 06/08/2015			Bond Future	1	230,000,000	0.00 Client	Sell
Total for R2023 Bond Future						18	1,012,000,000	0.00	
15:02:07	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:02:07	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Member	Buy
16:18:55	R207	On 06/08/2015			Bond Future	1	64,300,000	0.00 Member	Buy
16:18:55	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Member	Sell
16:21:24	R207	On 06/08/2015			Bond Future	1	64,300,000	0.00 Client	Buy
16:21:24	R207	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
16:21:24	R207	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Buy
16:21:24	R207	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Buy
16:21:24	R207	On 06/08/2015			Bond Future	1	64,300,000	0.00 Member	Sell
Total for R207 Bond Future						9	390,600,000	0.00	
13:10:25	R208	On 06/08/2015			Bond Future	1	1,500,000	0.00 Member	Sell
13:10:25	R208	On 06/08/2015			Bond Future	1	1,500,000	0.00 Client	Buy
15:02:07	R208	On 06/08/2015			Bond Future	1	55,100,000	0.00 Member	Buy
15:02:07	R208	On 06/08/2015			Bond Future	1	55,100,000	0.00 Member	Sell
16:18:34	R208	On 06/08/2015			Bond Future	1	54,400,000	0.00 Member	Sell
16:18:34	R208	On 06/08/2015			Bond Future	1	55,100,000	0.00 Member	Buy
16:21:00	R208	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
16:21:00	R208	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Buy
16:21:00	R208	On 06/08/2015			Bond Future	1	54,400,000	0.00 Member	Buy
16:21:00	R208	On 06/08/2015			Bond Future	1	700,000	0.00 Client	Sell
16:21:00	R208	On 06/08/2015			Bond Future	1	54,400,000	0.00 Client	Sell
Total for R208 Bond Future						11	333,600,000	0.00	
13:10:25	R209	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
13:10:25	R209	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,000,000	0.00	
9:20:54	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
9:20:54	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Sell
9:28:43	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Client	Sell
9:28:43	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
15:11:26	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:26	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Sell
16:42:00	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Client	Sell
16:42:00	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00 Member	Buy
Total for R213 Bond Future						8	216,000,000	0.00	
9:20:54	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
9:20:54	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
9:28:21	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Buy
9:28:21	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
13:10:25	R214	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
13:10:25	R214	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
15:11:26	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
15:11:26	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
16:42:00	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Buy
16:42:00	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R214 Bond Future						10	204,000,000	0.00	
Grand Total for all Instruments						177	3,439,240,000	0.00	