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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:45	R186	On 05/11/2015		Bond Future	1	135,900,000	0.00 Member	Buy
11:22:45	R186	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Sell
11:45:41	R186	On 05/11/2015		Bond Future	1	3,500,000	0.00 Member	Buy
11:45:41	R186	On 05/11/2015		Bond Future	1	3,500,000	0.00 Member	Sell
11:57:12	R186	On 05/11/2015		Bond Future	1	3,500,000	0.00 Member	Buy
11:57:12	R186	On 05/11/2015		Bond Future	1	3,500,000	0.00 Client	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	14,200,000	0.00 Member	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Buy
11:58:37	R186	On 05/11/2015		Bond Future	1	100,000,000	0.00 Client	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	14,200,000	0.00 Member	Buy
11:58:37	R186	On 05/11/2015		Bond Future	1	14,200,000	0.00 Client	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	19,200,000	0.00 Client	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	2,500,000	0.00 Member	Buy
11:58:37	R186	On 05/11/2015		Bond Future	1	19,200,000	0.00 Member	Buy
11:58:37	R186	On 05/11/2015		Bond Future	1	2,500,000	0.00 Member	Sell
11:58:37	R186	On 05/11/2015		Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:37	R186	On 05/11/2015			Bond Future	1	19,200,000	0.00 Member	Sell
Total for R186 Bond Future						17	557,600,000	0.00	
13:34:35	R202	On 05/11/2015			Bond Future	1	16,500,000	0.00 Member	Buy
13:34:35	R202	On 05/11/2015			Bond Future	1	16,500,000	0.00 Client	Sell
Total for R202 Bond Future						2	33,000,000	0.00	
13:36:09	R204	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Sell
13:36:09	R204	On 05/11/2015			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R204 Bond Future						2	22,000,000	0.00	
13:36:09	R208	On 05/11/2015			Bond Future	1	13,300,000	0.00 Member	Sell
13:36:09	R208	On 05/11/2015			Bond Future	1	13,300,000	0.00 Client	Buy
Total for R208 Bond Future						2	26,600,000	0.00	
15:09:28	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
15:09:28	R209	On 05/11/2015			Bond Future	1	32,000,000	0.00 Member	Buy
15:22:54	R209	On 05/11/2015			Bond Future	1	10,800,000	0.00 Client	Sell
15:22:54	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
15:22:54	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
15:22:54	R209	On 05/11/2015			Bond Future	1	18,200,000	0.00 Member	Buy
15:22:54	R209	On 05/11/2015			Bond Future	1	10,800,000	0.00 Member	Buy
15:22:54	R209	On 05/11/2015			Bond Future	1	18,200,000	0.00 Member	Sell
15:22:54	R209	On 05/11/2015			Bond Future	1	10,800,000	0.00 Member	Sell
15:22:54	R209	On 05/11/2015			Bond Future	1	18,200,000	0.00 Client	Sell
Total for R209 Bond Future						10	128,000,000	0.00	
13:34:35	R210	On 05/11/2015			Bond Future	1	3,500,000	0.00 Member	Buy
13:34:35	R210	On 05/11/2015			Bond Future	1	3,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R210 Bond Future						2	7,000,000	0.00	
8:24:49	R214	On 05/11/2015			Bond Future	1	89,700,000	0.00 Member	Buy
8:24:49	R214	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
8:30:38	R214	On 05/11/2015			Bond Future	1	3,500,000	0.00 Client	Buy
8:30:38	R214	On 05/11/2015			Bond Future	1	6,800,000	0.00 Client	Buy
8:30:38	R214	On 05/11/2015			Bond Future	1	89,700,000	0.00 Client	Buy
8:30:38	R214	On 05/11/2015			Bond Future	1	3,500,000	0.00 Member	Buy
8:30:38	R214	On 05/11/2015			Bond Future	1	3,500,000	0.00 Member	Sell
8:30:38	R214	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Buy
8:30:38	R214	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Sell
8:30:38	R214	On 05/11/2015			Bond Future	1	89,700,000	0.00 Member	Sell
Total for R214 Bond Future						10	400,000,000	0.00	
Grand Total for all Instruments						45	1,174,200,000	0.00	