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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:29	ALBI	On 05/11/2015		Index Future	1	820,000	0.00 Client	Sell
16:50:29	ALBI	On 06/08/2015		Index Future	1	820,000	0.00 Client	Buy
16:50:29	ALBI	On 06/08/2015		Index Future	1	820,000	0.00 Member	Sell
16:50:29	ALBI	On 05/11/2015		Index Future	1	820,000	0.00 Member	Buy
Total for ALBI Index Future					4	3,280,000	0.00	
14:35:43	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Member	Sell
14:35:43	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Member	Buy
15:07:32	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Client	Buy
15:07:32	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Member	Sell
15:38:12	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Member	Sell
15:38:12	I2038	On 05/11/2015		Bond Future	1	74,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						6	447,000,000	0.00	
16:51:48	IGOV	On 05/11/2015			Index Future	1	560,000	0.00 Client	Sell
16:51:48	IGOV	On 06/08/2015			Index Future	1	560,000	0.00 Client	Buy
16:51:48	IGOV	On 06/08/2015			Index Future	1	100,000	0.00 Member	Sell
16:51:48	IGOV	On 05/11/2015			Index Future	1	460,000	0.00 Member	Buy
17:03:59	IGOV	On 06/08/2015			Index Future	1	460,000	0.00 Member	Sell
17:03:59	IGOV	On 06/08/2015			Index Future	1	460,000	0.00 Client	Sell
17:03:59	IGOV	On 06/08/2015			Index Future	1	460,000	0.00 Member	Buy
17:04:00	IGOV	On 06/08/2015			Index Future	1	100,000	0.00 Member	Buy
17:04:00	IGOV	On 06/08/2015			Index Future	1	100,000	0.00 Client	Sell
17:04:47	IGOV	On 05/11/2015			Index Future	1	100,000	0.00 Member	Buy
17:04:47	IGOV	On 05/11/2015			Index Future	1	100,000	0.00 Member	Sell
17:04:47	IGOV	On 05/11/2015			Index Future	1	100,000	0.00 Client	Buy
17:05:23	IGOV	On 05/11/2015			Index Future	1	460,000	0.00 Client	Buy
17:05:23	IGOV	On 05/11/2015			Index Future	1	460,000	0.00 Member	Sell
Total for IGOV Index Future						14	4,480,000	0.00	
11:49:04	R186	On 05/11/2015			Bond Future	1	23,500,000	0.00 Member	Buy
11:49:04	R186	On 05/11/2015			Bond Future	1	23,500,000	0.00 Member	Sell
12:13:52	R186	On 05/11/2015			Bond Future	1	23,500,000	0.00 Client	Buy
12:13:52	R186	On 05/11/2015			Bond Future	1	23,500,000	0.00 Member	Sell
16:12:23	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
16:12:23	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
16:13:58	R186	On 06/08/2015			Bond Future	1	23,000,000	0.00 Member	Buy
16:13:58	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:13:58	R186	On 06/08/2015			Bond Future	1	23,000,000	0.00 Member	Sell
16:13:58	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:26:15	R186	On 06/08/2015			Bond Future	1	23,000,000	0.00 Member	Buy
16:26:15	R186	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Sell
16:27:10	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:27:10	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	4,100,000	0.00 Client	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	7,200,000	0.00 Client	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	5,100,000	0.00 Client	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	4,100,000	0.00 Member	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	4,100,000	0.00 Member	Buy
16:49:03	R186	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Sell
16:49:03	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:53:03	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
16:53:03	R186	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Sell
17:01:48	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
17:01:48	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:09:02	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:09:02	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future						37	308,800,000	0.00	
14:35:43	R202	On 06/08/2015			Bond Future	1	204,000,000	0.00 Member	Buy
14:35:43	R202	On 05/11/2015			Bond Future	1	164,000,000	0.00 Member	Sell
14:35:43	R202	On 05/11/2015			Bond Future	1	164,000,000	0.00 Member	Buy
14:35:43	R202	On 06/08/2015			Bond Future	1	164,000,000	0.00 Member	Sell
14:53:52	R202	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
14:53:52	R202	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Sell
14:53:52	R202	On 06/08/2015			Bond Future	1	164,000,000	0.00 Member	Buy
14:53:52	R202	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
14:53:52	R202	On 06/08/2015			Bond Future	1	164,000,000	0.00 Client	Sell
14:54:52	R202	On 05/11/2015			Bond Future	1	164,000,000	0.00 Client	Buy
14:54:52	R202	On 05/11/2015			Bond Future	1	164,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						11	1,472,000,000	0.00	
9:34:24	R2023	On 05/11/2015			Bond Future	1	11,500,000	0.00 Member	Sell
9:34:24	R2023	On 06/08/2015			Bond Future	1	11,500,000	0.00 Member	Buy
9:34:24	R2023	On 06/08/2015			Bond Future	1	11,500,000	0.00 Member	Sell
9:34:24	R2023	On 05/11/2015			Bond Future	1	11,500,000	0.00 Member	Buy
9:45:31	R2023	On 06/08/2015			Bond Future	1	11,500,000	0.00 Member	Buy
9:45:31	R2023	On 05/11/2015			Bond Future	1	11,500,000	0.00 Member	Sell
9:45:31	R2023	On 05/11/2015			Bond Future	1	11,500,000	0.00 Member	Buy
9:45:31	R2023	On 06/08/2015			Bond Future	1	11,500,000	0.00 Member	Sell
Total for R2023 Bond Future						8	92,000,000	0.00	
9:31:50	R2030	On 05/11/2015			Bond Future	1	38,500,000	0.00 Member	Sell
9:31:50	R2030	On 06/08/2015			Bond Future	1	38,500,000	0.00 Member	Buy
9:31:50	R2030	On 06/08/2015			Bond Future	1	38,500,000	0.00 Member	Sell
9:31:50	R2030	On 05/11/2015			Bond Future	1	38,500,000	0.00 Member	Buy
9:45:19	R2030	On 05/11/2015			Bond Future	1	38,500,000	0.00 Member	Sell
9:45:19	R2030	On 06/08/2015			Bond Future	1	38,500,000	0.00 Member	Buy
9:45:19	R2030	On 06/08/2015			Bond Future	1	38,500,000	0.00 Member	Sell
9:45:19	R2030	On 05/11/2015			Bond Future	1	38,500,000	0.00 Member	Buy
Total for R2030 Bond Future						8	308,000,000	0.00	
9:34:24	R2037	On 05/11/2015			Bond Future	1	89,900,000	0.00 Member	Sell
9:34:24	R2037	On 06/08/2015			Bond Future	1	89,900,000	0.00 Member	Buy
9:34:24	R2037	On 06/08/2015			Bond Future	1	89,900,000	0.00 Member	Sell
9:34:24	R2037	On 05/11/2015			Bond Future	1	89,900,000	0.00 Member	Buy
9:45:19	R2037	On 05/11/2015			Bond Future	1	89,900,000	0.00 Member	Sell
9:45:19	R2037	On 06/08/2015			Bond Future	1	89,900,000	0.00 Member	Buy
9:45:19	R2037	On 06/08/2015			Bond Future	1	89,900,000	0.00 Member	Sell
9:45:19	R2037	On 05/11/2015			Bond Future	1	89,900,000	0.00 Member	Buy
11:49:04	R2037	On 05/11/2015			Bond Future	1	24,800,000	0.00 Member	Buy
11:49:04	R2037	On 05/11/2015			Bond Future	1	36,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:14:32	R2037	On 05/11/2015			Bond Future	1	11,200,000	0.00 Member	Buy
12:14:32	R2037	On 05/11/2015			Bond Future	1	24,800,000	0.00 Client	Buy
12:14:32	R2037	On 05/11/2015			Bond Future	1	11,200,000	0.00 Member	Sell
12:14:32	R2037	On 05/11/2015			Bond Future	1	11,200,000	0.00 Client	Buy
12:14:32	R2037	On 05/11/2015			Bond Future	1	24,800,000	0.00 Member	Sell
Total for R2037 Bond Future						15	863,200,000	0.00	
9:34:24	R2044	On 06/08/2015			Bond Future	1	13,500,000	0.00 Member	Buy
9:34:24	R2044	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Sell
9:34:24	R2044	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Buy
9:34:24	R2044	On 06/08/2015			Bond Future	1	13,500,000	0.00 Member	Sell
9:45:19	R2044	On 06/08/2015			Bond Future	1	13,500,000	0.00 Member	Buy
9:45:19	R2044	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Sell
9:45:19	R2044	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Buy
9:45:19	R2044	On 06/08/2015			Bond Future	1	13,500,000	0.00 Member	Sell
Total for R2044 Bond Future						8	108,000,000	0.00	
9:34:24	R2048	On 05/11/2015			Bond Future	1	782,500,000	0.00 Member	Sell
9:34:24	R2048	On 06/08/2015			Bond Future	1	782,500,000	0.00 Member	Buy
9:34:24	R2048	On 06/08/2015			Bond Future	1	782,500,000	0.00 Member	Sell
9:34:24	R2048	On 05/11/2015			Bond Future	1	782,500,000	0.00 Member	Buy
9:45:31	R2048	On 05/11/2015			Bond Future	1	782,500,000	0.00 Member	Sell
9:45:31	R2048	On 06/08/2015			Bond Future	1	782,500,000	0.00 Member	Buy
9:45:31	R2048	On 06/08/2015			Bond Future	1	782,500,000	0.00 Member	Sell
9:45:31	R2048	On 05/11/2015			Bond Future	1	782,500,000	0.00 Member	Buy
Total for R2048 Bond Future						8	6,260,000,000	0.00	
9:34:24	R209	On 06/08/2015			Bond Future	1	134,000,000	0.00 Member	Buy
9:34:24	R209	On 05/11/2015			Bond Future	1	134,000,000	0.00 Member	Sell
9:34:24	R209	On 05/11/2015			Bond Future	1	134,000,000	0.00 Member	Buy
9:34:24	R209	On 06/08/2015			Bond Future	1	134,000,000	0.00 Member	Sell
9:46:28	R209	On 06/08/2015			Bond Future	1	134,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:46:28	R209	On 05/11/2015			Bond Future	1	134,000,000	0.00 Member	Sell
9:46:28	R209	On 05/11/2015			Bond Future	1	134,000,000	0.00 Member	Buy
9:46:28	R209	On 06/08/2015			Bond Future	1	134,000,000	0.00 Member	Sell
Total for R209 Bond Future						8	1,072,000,000	0.00	
9:34:24	R213	On 06/08/2015			Bond Future	1	69,900,000	0.00 Member	Buy
9:34:24	R213	On 05/11/2015			Bond Future	1	69,900,000	0.00 Member	Sell
9:34:24	R213	On 05/11/2015			Bond Future	1	69,900,000	0.00 Member	Buy
9:34:24	R213	On 06/08/2015			Bond Future	1	69,900,000	0.00 Member	Sell
9:46:28	R213	On 06/08/2015			Bond Future	1	69,900,000	0.00 Member	Buy
9:46:28	R213	On 05/11/2015			Bond Future	1	69,900,000	0.00 Member	Sell
9:46:28	R213	On 05/11/2015			Bond Future	1	69,900,000	0.00 Member	Buy
9:46:28	R213	On 06/08/2015			Bond Future	1	69,900,000	0.00 Member	Sell
Total for R213 Bond Future						8	559,200,000	0.00	
9:34:24	R214	On 06/08/2015			Bond Future	1	109,700,000	0.00 Member	Buy
9:34:24	R214	On 05/11/2015			Bond Future	1	109,700,000	0.00 Member	Sell
9:34:24	R214	On 06/08/2015			Bond Future	1	109,700,000	0.00 Member	Sell
9:34:24	R214	On 05/11/2015			Bond Future	1	109,700,000	0.00 Member	Buy
9:46:28	R214	On 05/11/2015			Bond Future	1	109,600,000	0.00 Member	Sell
9:46:28	R214	On 06/08/2015			Bond Future	1	109,600,000	0.00 Member	Buy
9:46:28	R214	On 05/11/2015			Bond Future	1	109,600,000	0.00 Member	Buy
9:46:28	R214	On 06/08/2015			Bond Future	1	109,600,000	0.00 Member	Sell
Total for R214 Bond Future						8	877,200,000	0.00	
Grand Total for all Instruments						143	12,375,160,000	0.00	