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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:53	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
14:37:53	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy
14:37:53	I2050	On 04/02/2016		Bond Future	1	6,000,000	0.00 Client	Buy
14:37:53	I2050	On 04/02/2016		Bond Future	1	6,000,000	0.00 Member	Sell
Total for I2050 Bond Future					4	12,200,000	0.00	
10:24:46	R186	On 04/02/2016		Bond Future	1	29,500,000	0.00 Member	Sell
10:24:46	R186	On 04/02/2016		Bond Future	1	1,300,000	0.00 Member	Buy
13:25:39	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Client	Buy
13:25:39	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Member	Sell
13:25:39	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Buy
13:25:39	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Sell
13:25:39	R186	On 04/02/2016		Bond Future	1	1,300,000	0.00 Member	Sell
13:25:39	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:25:39	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Buy
13:25:39	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Sell
13:25:39	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Client	Buy
13:25:39	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Client	Buy
13:25:39	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R186 Bond Future						13	118,000,000	0.00	
10:24:46	R2023	On 04/02/2016			Bond Future	1	245,000,000	0.00 Member	Sell
10:24:46	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Member	Buy
13:26:10	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:26:10	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:26:10	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Member	Buy
13:26:10	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Member	Sell
13:26:10	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Client	Buy
13:26:10	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Buy
13:26:11	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Client	Buy
13:26:11	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Member	Sell
Total for R2023 Bond Future						10	980,000,000	0.00	
15:19:02	R2037	On 04/02/2016			Bond Future	1	205,000,000	0.00 Member	Sell
15:19:02	R2037	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:27:10	R2037	On 04/02/2016			Bond Future	1	200,000,000	0.00 Member	Buy
15:27:10	R2037	On 04/02/2016			Bond Future	1	200,000,000	0.00 Client	Buy
15:27:10	R2037	On 04/02/2016			Bond Future	1	200,000,000	0.00 Member	Sell
15:27:11	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:27:11	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:27:11	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:27:12	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:27:12	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:27:12	R2037	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:27:13	R2037	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:27:13	R2037	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						13	820,000,000	0.00	
15:19:02	R2040	On 04/02/2016			Bond Future	1	161,600,000	0.00 Member	Sell
15:19:02	R2040	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:06:31	R2040	On 04/02/2016			Bond Future	1	158,500,000	0.00 Member	Buy
16:06:31	R2040	On 04/02/2016			Bond Future	1	158,500,000	0.00 Client	Buy
16:06:31	R2040	On 04/02/2016			Bond Future	1	158,500,000	0.00 Member	Sell
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:06:32	R2040	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2040 Bond Future						13	646,400,000	0.00	
15:19:02	R2048	On 04/02/2016			Bond Future	1	109,000,000	0.00 Member	Sell
15:19:02	R2048	On 04/02/2016			Bond Future	1	106,000,000	0.00 Member	Buy
15:27:58	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:27:58	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:27:58	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:27:59	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:27:59	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:27:59	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:28:00	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:28:00	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:28:00	R2048	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:28:01	R2048	On 04/02/2016			Bond Future	1	106,000,000	0.00 Client	Buy
15:28:01	R2048	On 04/02/2016			Bond Future	1	106,000,000	0.00 Member	Sell
Total for R2048 Bond Future						13	436,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:53	R210	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
14:37:53	R210	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:57:19	R210	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Buy
16:57:19	R210	On 04/02/2016			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R210 Bond Future						4	12,000,000	0.00	
17:35:23	R214	On 04/02/2016			Bond Future	1	30,600,000	0.00 Member	Sell
17:35:23	R214	On 04/02/2016			Bond Future	1	35,300,000	0.00 Member	Buy
17:41:13	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:41:13	R214	On 04/02/2016			Bond Future	1	30,600,000	0.00 Client	Sell
17:41:13	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:41:13	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:41:13	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
17:41:13	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:41:13	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:41:13	R214	On 04/02/2016			Bond Future	1	30,600,000	0.00 Member	Buy
Total for R214 Bond Future						10	141,200,000	0.00	
Grand Total for all Instruments						80	3,165,800,000	0.00	