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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:55	I2038	On 06/08/2015		Bond Future	1	53,100,000	0.00 Member	Sell
11:47:55	I2038	On 06/08/2015		Bond Future	1	51,800,000	0.00 Member	Buy
14:06:05	I2038	On 06/08/2015		Bond Future	1	51,800,000	0.00 Client	Buy
14:06:05	I2038	On 06/08/2015		Bond Future	1	1,300,000	0.00 Client	Buy
14:06:05	I2038	On 06/08/2015		Bond Future	1	51,800,000	0.00 Member	Sell
14:06:05	I2038	On 06/08/2015		Bond Future	1	1,300,000	0.00 Member	Sell
14:06:05	I2038	On 06/08/2015		Bond Future	1	1,300,000	0.00 Member	Buy
Total for I2038 Bond Future					7	212,400,000	0.00	
11:47:55	I2050	On 06/08/2015		Bond Future	1	37,300,000	0.00 Member	Sell
11:47:55	I2050	On 06/08/2015		Bond Future	1	34,000,000	0.00 Member	Buy
14:06:38	I2050	On 06/08/2015		Bond Future	1	3,300,000	0.00 Member	Buy
14:06:38	I2050	On 06/08/2015		Bond Future	1	34,000,000	0.00 Client	Buy
14:06:38	I2050	On 06/08/2015		Bond Future	1	3,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:06:38	I2050	On 06/08/2015			Bond Future	1	3,300,000	0.00 Member	Sell
14:06:38	I2050	On 06/08/2015			Bond Future	1	34,000,000	0.00 Member	Sell
Total for I2050 Bond Future						7	149,200,000	0.00	
8:44:51	R186	On 06/08/2015			Bond Future	1	104,100,000	0.00 Member	Buy
8:44:51	R186	On 06/08/2015			Bond Future	1	104,100,000	0.00 Member	Sell
8:51:29	R186	On 06/08/2015			Bond Future	1	104,100,000	0.00 Member	Buy
8:51:29	R186	On 06/08/2015			Bond Future	1	104,100,000	0.00 Client	Sell
9:34:56	R186	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Buy
9:34:56	R186	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Sell
9:54:23	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
9:54:23	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
9:57:11	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
9:57:11	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:01:30	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
12:01:30	R186	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
14:12:34	R186	On 06/08/2015			Bond Future	1	75,000,000	0.00 Member	Sell
14:12:34	R186	On 06/08/2015			Bond Future	1	75,000,000	0.00 Member	Buy
15:30:22	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:30:22	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						16	600,800,000	0.00	
12:01:30	R2023	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
12:01:30	R2023	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
14:12:22	R2023	On 06/08/2015			Bond Future	1	105,000,000	0.00 Member	Sell
14:12:22	R2023	On 06/08/2015			Bond Future	1	105,000,000	0.00 Member	Buy
Total for R2023 Bond Future						4	210,600,000	0.00	
10:20:52	R203	On 06/08/2015			Bond Future	1	34,900,000	0.00 Member	Sell
10:20:52	R203	On 06/08/2015			Bond Future	1	34,900,000	0.00 Member	Buy
10:20:52	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Member	Sell
10:20:52	R203	On 06/08/2015			Bond Future	1	34,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:31:40	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Member	Buy
10:31:40	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Client	Sell
10:31:40	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Client	Sell
10:31:40	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Sell
10:31:40	R203	On 06/08/2015			Bond Future	1	13,200,000	0.00 Member	Buy
10:31:56	R203	On 06/08/2015			Bond Future	1	34,900,000	0.00 Member	Sell
10:31:56	R203	On 06/08/2015			Bond Future	1	34,900,000	0.00 Client	Buy
Total for R203 Bond Future						11	279,200,000	0.00	
14:12:06	R2030	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
14:12:06	R2030	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	80,000,000	0.00	
14:12:17	R2037	On 06/08/2015			Bond Future	1	37,000,000	0.00 Member	Sell
14:12:17	R2037	On 06/08/2015			Bond Future	1	37,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	74,000,000	0.00	
10:20:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
10:20:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
10:20:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
10:20:02	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
10:30:28	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
10:30:28	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Sell
10:30:51	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Buy
10:30:51	R204	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R204 Bond Future						8	24,000,000	0.00	
8:08:48	R208	On 06/08/2015			Bond Future	1	29,300,000	0.00 Member	Buy
8:08:48	R208	On 06/08/2015			Bond Future	1	26,000,000	0.00 Member	Sell
8:50:29	R208	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Sell
8:50:29	R208	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:50:29	R208	On 06/08/2015			Bond Future	1	26,000,000	0.00 Client	Sell
8:50:29	R208	On 06/08/2015			Bond Future	1	26,000,000	0.00 Member	Buy
8:50:29	R208	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
8:50:29	R208	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Buy
8:50:29	R208	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Sell
8:50:29	R208	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
11:27:33	R208	On 06/08/2015			Bond Future	1	1,500,000,000	0.00 Member	Buy
11:30:35	R208	On 06/08/2015			Bond Future	1	1,500,000,000	0.00 Member	Sell
Total for R208 Bond Future						12	3,117,200,000	0.00	
14:11:50	R209	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
14:11:50	R209	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	80,000,000	0.00	
10:06:06	R213	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
10:06:06	R213	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
10:16:47	R213	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
10:16:47	R213	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R213 Bond Future						4	100,000,000	0.00	
9:20:54	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
9:20:54	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
9:31:31	R214	On 06/08/2015			Bond Future	1	4,800,000	0.00 Client	Buy
9:31:31	R214	On 06/08/2015			Bond Future	1	4,800,000	0.00 Client	Sell
9:43:56	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
9:43:56	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:06:06	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
10:06:06	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
10:16:21	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
10:16:21	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Buy
14:12:12	R214	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
14:12:12	R214	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				12	209,600,000		0.00
	Grand Total for all Instruments				87	5,137,000,000		0.00