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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:03:08	ALBI	On 05/11/2015		Index Future	1	30,000	0.00 Client	Buy
15:03:08	ALBI	On 05/11/2015		Index Future	1	30,000	0.00 Client	Sell
Total for ALBI Index Future					2	60,000	0.00	
12:55:40	R2023	On 05/11/2015		Bond Future	1	124,500,000	0.00 Member	Buy
12:55:40	R2023	On 05/11/2015		Bond Future	1	124,500,000	0.00 Client	Sell
12:57:59	R2023	On 05/11/2015		Bond Future	1	249,000,000	0.00 Member	Sell
12:57:59	R2023	On 05/11/2015		Bond Future	1	249,000,000	0.00 Client	Buy
Total for R2023 Bond Future					4	747,000,000	0.00	
17:13:38	R2037	On 05/11/2015		Bond Future	1	74,000,000	0.00 Member	Sell
17:13:38	R2037	On 05/11/2015		Bond Future	1	71,000,000	0.00 Member	Buy
17:25:46	R2037	On 05/11/2015		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
17:25:46	R2037	On 05/11/2015			Bond Future	1	71,000,000	0.00 Client	Buy
17:25:46	R2037	On 05/11/2015			Bond Future	1	71,000,000	0.00 Member	Sell
17:25:46	R2037	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
17:25:46	R2037	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2037 Bond Future						7	296,000,000	0.00	
17:16:03	R204	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell
17:16:03	R204	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
17:24:53	R204	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Buy
17:24:53	R204	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Buy
17:24:53	R204	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Sell
17:24:53	R204	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
17:24:53	R204	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Buy
Total for R204 Bond Future						7	24,000,000	0.00	
17:13:38	R207	On 05/11/2015			Bond Future	1	71,100,000	0.00 Member	Sell
17:13:38	R207	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Buy
17:28:28	R207	On 05/11/2015			Bond Future	1	15,900,000	0.00 Member	Buy
17:28:28	R207	On 05/11/2015			Bond Future	1	15,900,000	0.00 Member	Sell
17:28:28	R207	On 05/11/2015			Bond Future	1	15,900,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	5,100,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	4,300,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	10,400,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	5,100,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	4,300,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	10,400,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	10,400,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	2,300,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	4,300,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	6,000,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Sell
17:28:29	R207	On 05/11/2015			Bond Future	1	5,100,000	0.00 Client	Buy
17:28:29	R207	On 05/11/2015			Bond Future	1	3,900,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	1,500,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	2,200,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	400,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	2,200,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	2,200,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Member	Sell
17:28:30	R207	On 05/11/2015			Bond Future	1	600,000	0.00 Member	Buy
17:28:30	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R207 Bond Future						58	284,400,000	0.00	
16:01:45	R208	On 05/11/2015			Bond Future	1	8,400,000	0.00 Member	Buy
16:01:45	R208	On 05/11/2015			Bond Future	1	8,400,000	0.00 Member	Sell
16:35:51	R208	On 05/11/2015			Bond Future	1	8,400,000	0.00 Member	Buy
16:35:51	R208	On 05/11/2015			Bond Future	1	8,400,000	0.00 Client	Sell
Total for R208 Bond Future						4	33,600,000	0.00	
Grand Total for all Instruments						82	1,385,060,000	0.00	