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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:16	ALBI	On 05/11/2015		Index Future	1	820,000	0.00 Client	Buy
15:51:16	ALBI	On 04/02/2016		Index Future	1	820,000	0.00 Client	Sell
15:51:16	ALBI	On 04/02/2016		Index Future	1	820,000	0.00 Member	Buy
15:51:16	ALBI	On 05/11/2015		Index Future	1	820,000	0.00 Member	Sell
Total for ALBI Index Future					4	3,280,000	0.00	
9:43:46	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Client	Sell
9:43:46	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:07:01	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
10:07:02	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
10:07:02	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
10:07:02	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
10:07:02	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						7	120,000	0.00	
15:40:28	R186	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Buy
15:40:28	R186	On 05/11/2015			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R186 Bond Future						2	3,200,000	0.00	
10:25:59	R2023	On 04/02/2016			Bond Future	1	108,500,000	0.00 Member	Buy
10:25:59	R2023	On 05/11/2015			Bond Future	1	108,500,000	0.00 Member	Sell
10:25:59	R2023	On 05/11/2015			Bond Future	1	108,500,000	0.00 Member	Buy
10:25:59	R2023	On 04/02/2016			Bond Future	1	108,500,000	0.00 Member	Sell
12:40:59	R2023	On 05/11/2015			Bond Future	1	23,000,000	0.00 Member	Buy
12:40:59	R2023	On 04/02/2016			Bond Future	1	23,000,000	0.00 Member	Sell
12:40:59	R2023	On 04/02/2016			Bond Future	1	23,000,000	0.00 Member	Buy
12:40:59	R2023	On 05/11/2015			Bond Future	1	23,000,000	0.00 Member	Sell
Total for R2023 Bond Future						8	526,000,000	0.00	
10:25:59	R203	On 05/11/2015			Bond Future	1	466,400,000	0.00 Member	Buy
10:25:59	R203	On 04/02/2016			Bond Future	1	466,400,000	0.00 Member	Sell
10:25:59	R203	On 04/02/2016			Bond Future	1	370,400,000	0.00 Member	Buy
10:25:59	R203	On 05/11/2015			Bond Future	1	370,400,000	0.00 Member	Sell
10:55:03	R203	On 05/11/2015			Bond Future	1	96,000,000	0.00 Member	Sell
10:55:03	R203	On 05/11/2015			Bond Future	1	96,000,000	0.00 Member	Buy
10:55:03	R203	On 05/11/2015			Bond Future	1	96,000,000	0.00 Client	Sell
10:55:29	R203	On 04/02/2016			Bond Future	1	96,000,000	0.00 Client	Buy
10:55:29	R203	On 04/02/2016			Bond Future	1	96,000,000	0.00 Member	Buy
10:55:29	R203	On 04/02/2016			Bond Future	1	96,000,000	0.00 Member	Sell
Total for R203 Bond Future						10	2,249,600,000	0.00	
12:29:09	R2030	On 05/11/2015			Bond Future	1	77,000,000	0.00 Member	Buy
12:29:09	R2030	On 04/02/2016			Bond Future	1	77,000,000	0.00 Member	Sell
12:29:09	R2030	On 04/02/2016			Bond Future	1	77,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:29:09	R2030	On 05/11/2015			Bond Future	1	77,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	308,000,000	0.00	
12:29:09	R2037	On 05/11/2015			Bond Future	1	179,800,000	0.00 Member	Buy
12:29:09	R2037	On 04/02/2016			Bond Future	1	179,800,000	0.00 Member	Sell
12:29:09	R2037	On 04/02/2016			Bond Future	1	179,800,000	0.00 Member	Buy
12:29:09	R2037	On 05/11/2015			Bond Future	1	179,800,000	0.00 Member	Sell
15:40:28	R2037	On 05/11/2015			Bond Future	1	12,100,000	0.00 Member	Buy
15:40:28	R2037	On 05/11/2015			Bond Future	1	12,100,000	0.00 Client	Sell
Total for R2037 Bond Future						6	743,400,000	0.00	
10:25:58	R204	On 04/02/2016			Bond Future	1	721,000,000	0.00 Member	Sell
10:25:58	R204	On 05/11/2015			Bond Future	1	721,000,000	0.00 Member	Buy
10:25:58	R204	On 05/11/2015			Bond Future	1	721,000,000	0.00 Member	Sell
10:25:58	R204	On 04/02/2016			Bond Future	1	721,000,000	0.00 Member	Buy
Total for R204 Bond Future						4	2,884,000,000	0.00	
12:29:09	R2044	On 04/02/2016			Bond Future	1	27,000,000	0.00 Member	Sell
12:29:09	R2044	On 05/11/2015			Bond Future	1	27,000,000	0.00 Member	Buy
12:29:09	R2044	On 05/11/2015			Bond Future	1	27,000,000	0.00 Member	Sell
12:29:09	R2044	On 04/02/2016			Bond Future	1	27,000,000	0.00 Member	Buy
Total for R2044 Bond Future						4	108,000,000	0.00	
12:40:59	R2048	On 04/02/2016			Bond Future	1	1,565,000,000	0.00 Member	Sell
12:40:59	R2048	On 05/11/2015			Bond Future	1	1,565,000,000	0.00 Member	Buy
12:40:59	R2048	On 05/11/2015			Bond Future	1	1,565,000,000	0.00 Member	Sell
12:40:59	R2048	On 04/02/2016			Bond Future	1	1,565,000,000	0.00 Member	Buy
15:40:28	R2048	On 05/11/2015			Bond Future	1	11,600,000	0.00 Member	Buy
15:40:28	R2048	On 05/11/2015			Bond Future	1	11,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2048 Bond Future						6	6,283,200,000	0.00	
10:25:59	R207	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Buy
10:25:59	R207	On 05/11/2015			Bond Future	1	60,000,000	0.00 Member	Sell
10:25:59	R207	On 05/11/2015			Bond Future	1	60,000,000	0.00 Member	Buy
10:25:59	R207	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Sell
17:45:17	R207	On 04/02/2016			Bond Future	1	191,200,000	0.00 Member	Sell
17:45:17	R207	On 04/02/2016			Bond Future	1	191,200,000	0.00 Member	Buy
17:51:49	R207	On 04/02/2016			Bond Future	1	191,200,000	0.00 Member	Buy
17:51:49	R207	On 04/02/2016			Bond Future	1	191,200,000	0.00 Member	Sell
Total for R207 Bond Future						8	1,004,800,000	0.00	
10:25:59	R208	On 04/02/2016			Bond Future	1	120,000,000	0.00 Member	Buy
10:25:59	R208	On 05/11/2015			Bond Future	1	120,000,000	0.00 Member	Sell
10:25:59	R208	On 05/11/2015			Bond Future	1	120,000,000	0.00 Member	Buy
10:25:59	R208	On 04/02/2016			Bond Future	1	120,000,000	0.00 Member	Sell
Total for R208 Bond Future						4	480,000,000	0.00	
12:29:09	R209	On 05/11/2015			Bond Future	1	268,000,000	0.00 Member	Buy
12:29:09	R209	On 04/02/2016			Bond Future	1	268,000,000	0.00 Member	Sell
12:29:09	R209	On 04/02/2016			Bond Future	1	268,000,000	0.00 Member	Buy
12:29:09	R209	On 05/11/2015			Bond Future	1	268,000,000	0.00 Member	Sell
16:18:25	R209	On 04/02/2016			Bond Future	1	22,600,000	0.00 Member	Buy
16:18:25	R209	On 05/11/2015			Bond Future	1	22,600,000	0.00 Member	Sell
16:18:25	R209	On 05/11/2015			Bond Future	1	22,600,000	0.00 Member	Buy
16:18:25	R209	On 04/02/2016			Bond Future	1	22,600,000	0.00 Member	Sell
16:31:51	R209	On 05/11/2015			Bond Future	1	22,600,000	0.00 Member	Buy
16:31:51	R209	On 05/11/2015			Bond Future	1	22,600,000	0.00 Client	Sell
16:32:28	R209	On 04/02/2016			Bond Future	1	22,600,000	0.00 Client	Buy
16:32:28	R209	On 04/02/2016			Bond Future	1	22,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						12	1,252,800,000	0.00	
12:29:09	R213	On 04/02/2016			Bond Future	1	139,800,000	0.00 Member	Sell
12:29:09	R213	On 05/11/2015			Bond Future	1	139,800,000	0.00 Member	Buy
12:29:09	R213	On 05/11/2015			Bond Future	1	139,800,000	0.00 Member	Sell
12:29:09	R213	On 04/02/2016			Bond Future	1	139,800,000	0.00 Member	Buy
16:18:25	R213	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
16:18:25	R213	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
16:18:25	R213	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
16:18:25	R213	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:34:03	R213	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Sell
16:34:03	R213	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
16:36:11	R213	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:36:11	R213	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R213 Bond Future						12	623,200,000	0.00	
12:29:09	R214	On 04/02/2016			Bond Future	1	219,300,000	0.00 Member	Sell
12:29:09	R214	On 05/11/2015			Bond Future	1	219,300,000	0.00 Member	Buy
12:29:09	R214	On 05/11/2015			Bond Future	1	219,300,000	0.00 Member	Sell
12:29:09	R214	On 04/02/2016			Bond Future	1	219,300,000	0.00 Member	Buy
16:48:19	R214	On 04/02/2016			Bond Future	1	83,000,000	0.00 Member	Sell
16:48:19	R214	On 05/11/2015			Bond Future	1	83,000,000	0.00 Member	Buy
16:48:19	R214	On 05/11/2015			Bond Future	1	9,500,000	0.00 Member	Sell
16:48:19	R214	On 04/02/2016			Bond Future	1	9,500,000	0.00 Member	Buy
16:57:32	R214	On 05/11/2015			Bond Future	1	33,700,000	0.00 Member	Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	25,100,000	0.00 Member	Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	25,100,000	0.00 Member	Buy
16:57:32	R214	On 05/11/2015			Bond Future	1	14,700,000	0.00 Client	Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	25,100,000	0.00 Client	Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	14,700,000	0.00 Member	Buy
16:57:32	R214	On 05/11/2015			Bond Future	1	14,700,000	0.00 Member	Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	33,700,000	0.00 Member	Buy
16:57:32	R214	On 05/11/2015			Bond Future	1	9,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:57:32	R214	On 05/11/2015			Bond Future	1	9,500,000	0.00 Member	Buy
16:57:32	R214	On 05/11/2015			Bond Future	1	33,700,000	0.00 Client	Sell
16:58:35	R214	On 04/02/2016			Bond Future	1	33,700,000	0.00 Member	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	25,100,000	0.00 Member	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	14,700,000	0.00 Member	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	9,500,000	0.00 Client	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	14,700,000	0.00 Client	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	25,100,000	0.00 Client	Buy
16:58:35	R214	On 04/02/2016			Bond Future	1	33,700,000	0.00 Member	Sell
16:58:35	R214	On 04/02/2016			Bond Future	1	14,700,000	0.00 Member	Sell
16:58:35	R214	On 04/02/2016			Bond Future	1	9,500,000	0.00 Member	Sell
16:58:35	R214	On 04/02/2016			Bond Future	1	25,100,000	0.00 Member	Sell
16:58:35	R214	On 04/02/2016			Bond Future	1	33,700,000	0.00 Client	Buy
Total for R214 Bond Future						30	1,541,200,000	0.00	
Grand Total for all Instruments						121	18,010,800,000	0.00	