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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:56:40	I2046	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Buy
9:56:40	I2046	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Sell
9:56:40	I2046	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy
9:56:40	I2046	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
Total for I2046 Bond Future					4	400,000	0.00	
12:12:27	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
12:12:27	I2050	On 04/02/2016		Bond Future	1	12,900,000	0.00 Member	Sell
12:12:27	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy
12:12:27	I2050	On 04/02/2016		Bond Future	1	12,900,000	0.00 Client	Buy
16:44:24	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
16:44:24	I2050	On 04/02/2016		Bond Future	1	4,900,000	0.00 Client	Buy
16:44:24	I2050	On 04/02/2016		Bond Future	1	4,900,000	0.00 Member	Sell
16:44:24	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						8	36,000,000	0.00	
12:12:27	R202	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
12:12:27	R202	On 04/02/2016			Bond Future	1	12,600,000	0.00 Client	Sell
12:12:27	R202	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Sell
12:12:27	R202	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Buy
Total for R202 Bond Future						4	25,600,000	0.00	
17:42:24	R2030	On 04/02/2016			Bond Future	1	8,400,000	0.00 Client	Buy
17:42:24	R2030	On 04/02/2016			Bond Future	1	8,400,000	0.00 Member	Sell
Total for R2030 Bond Future						2	16,800,000	0.00	
12:42:38	R2037	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
12:42:38	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
13:10:12	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
13:10:12	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:10:12	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
13:10:12	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
13:10:12	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
13:10:12	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
13:10:13	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
13:10:13	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
13:10:13	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
13:10:14	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
13:10:14	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
13:10:14	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
13:10:15	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
13:10:15	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
13:10:15	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
13:10:16	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
13:10:16	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
16:41:39	R2037	On 04/02/2016			Bond Future	1	63,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:39	R2037	On 04/02/2016			Bond Future	1	63,000,000	0.00 Member	Sell
16:44:45	R2037	On 04/02/2016			Bond Future	1	63,000,000	0.00 Client	Sell
16:44:45	R2037	On 04/02/2016			Bond Future	1	63,000,000	0.00 Member	Buy
Total for R2037 Bond Future						23	259,200,000	0.00	
12:42:38	R2040	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Sell
12:42:38	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
13:17:03	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
13:17:03	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
13:17:03	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
13:17:04	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy
13:17:04	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
13:17:04	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
13:17:05	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:17:05	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:17:05	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:17:07	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:17:08	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Client	Buy
13:17:08	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Sell
13:17:08	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Buy
13:17:09	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
13:17:09	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
Total for R2040 Bond Future						22	81,600,000	0.00	
12:42:38	R2048	On 04/02/2016			Bond Future	1	6,500,000	0.00 Member	Sell
12:42:38	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
13:13:00	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
13:13:00	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:13:00	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
13:13:01	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
13:13:01	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
13:13:01	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
13:13:02	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
13:13:02	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
13:13:02	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
13:13:03	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
13:13:03	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
13:13:03	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
13:13:04	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
13:13:04	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
13:13:04	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
13:13:05	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Client	Buy
13:13:05	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Sell
13:13:05	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Buy
13:13:06	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Sell
13:13:06	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						22	26,000,000	0.00	
17:19:29	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
17:19:29	R214	On 04/02/2016			Bond Future	1	210,000,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	148,900,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	3,700,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	148,900,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	5,700,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	3,400,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	6,300,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	5,700,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	5,700,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	148,900,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	3,700,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	10,600,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	10,600,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	10,600,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
17:40:33	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:40:33	R214	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				49	840,000,000		0.00
	Grand Total for all Instruments				134	1,285,600,000		0.00