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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:05	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
11:26:05	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
11:30:12	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
11:30:12	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2033 Bond Future					4	40,000,000	0.00	
14:00:24	I2038	On 05/11/2015		Bond Future	1	60,000,000	0.00 Client	Buy
14:00:24	I2038	On 05/11/2015		Bond Future	1	60,000,000	0.00 Client	Sell
Total for I2038 Bond Future					2	120,000,000	0.00	
14:31:50	R186	On 04/02/2016		Bond Future	1	75,000,000	0.00 Member	Buy
14:31:50	R186	On 04/02/2016		Bond Future	1	75,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						2	150,000,000	0.00	
13:53:15	R202	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
13:53:15	R202	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R202 Bond Future						2	8,000,000	0.00	
14:31:10	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:31:10	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Buy
Total for R2023 Bond Future						2	210,000,000	0.00	
14:29:51	R2030	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:29:51	R2030	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	80,000,000	0.00	
14:30:06	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Buy
14:30:06	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	74,000,000	0.00	
13:51:14	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
13:51:26	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
13:55:47	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
13:55:47	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:29:37	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:29:37	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R2048 Bond Future						6	150,000,000	0.00	
14:31:36	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:31:36	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						2	80,000,000	0.00	
14:31:24	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:31:24	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R214 Bond Future						2	60,000,000	0.00	
Grand Total for all Instruments						26	972,000,000	0.00	