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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:27	IGOV	On 05/11/2015		Index Future	1	40,000	0.00 Member	Buy
16:05:27	IGOV	On 05/11/2015		Index Future	1	40,000	0.00 Client	Sell
Total for IGOV Index Future					2	80,000	0.00	
8:47:35	R186	On 05/11/2015		Bond Future	1	10,300,000	0.00 Client	Buy
8:47:35	R186	On 05/11/2015		Bond Future	1	10,300,000	0.00 Member	Sell
8:51:27	R186	On 05/11/2015		Bond Future	1	10,300,000	0.00 Member	Buy
8:51:27	R186	On 05/11/2015		Bond Future	1	10,300,000	0.00 Client	Sell
14:12:13	R186	On 05/11/2015		Bond Future	1	2,300,000	0.00 Member	Buy
14:12:13	R186	On 05/11/2015		Bond Future	1	2,300,000	0.00 Client	Sell
14:12:13	R186	On 05/11/2015		Bond Future	1	2,800,000	0.00 Member	Buy
14:12:13	R186	On 05/11/2015		Bond Future	1	2,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	51,400,000	0.00	
14:12:13	R2023	On 05/11/2015			Bond Future	1	2,800,000	0.00 Member	Buy
14:12:13	R2023	On 05/11/2015			Bond Future	1	3,300,000	0.00 Client	Sell
14:12:13	R2023	On 05/11/2015			Bond Future	1	3,300,000	0.00 Member	Buy
14:12:13	R2023	On 05/11/2015			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R2023 Bond Future						4	12,200,000	0.00	
11:17:16	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,100,000	0.00 Client	Sell
11:17:16	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
11:17:16	R2037	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Sell
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
11:17:16	R2037	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Buy
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
11:17:16	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
Total for R2037 Bond Future						10	54,000,000	0.00	
8:34:38	R2044	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Sell
8:34:38	R2044	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,000,000	0.00 Client	Sell
8:34:38	R2044	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Buy
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
8:34:38	R2044	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
8:34:38	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2044 Bond Future						10	53,800,000	0.00	
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
8:34:38	R2048	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,100,000	0.00 Client	Sell
8:34:38	R2048	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Sell
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Buy
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
8:34:38	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
8:34:38	R2048	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
8:34:38	R2048	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
Total for R2048 Bond Future						10	54,000,000	0.00	
8:47:35	R213	On 05/11/2015			Bond Future	1	25,700,000	0.00 Client	Buy
8:47:35	R213	On 05/11/2015			Bond Future	1	25,700,000	0.00 Member	Sell
8:51:45	R213	On 05/11/2015			Bond Future	1	25,700,000	0.00 Client	Sell
8:51:45	R213	On 05/11/2015			Bond Future	1	25,700,000	0.00 Member	Buy
Total for R213 Bond Future						4	102,800,000	0.00	
Grand Total for all Instruments						48	328,280,000	0.00	