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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:16	GOVI	On 05/11/2015		GOVI	1	500,000	0.00 Client	Buy
10:30:16	GOVI	On 04/02/2016		GOVI	1	500,000	0.00 Client	Sell
10:30:16	GOVI	On 04/02/2016		GOVI	1	500,000	0.00 Member	Buy
10:30:16	GOVI	On 05/11/2015		GOVI	1	500,000	0.00 Member	Sell
10:41:21	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
10:41:21	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
11:33:22	GOVI	On 05/11/2015		GOVI	1	500,000	0.00 Member	Buy
11:33:22	GOVI	On 05/11/2015		GOVI	1	500,000	0.00 Client	Sell
11:33:34	GOVI	On 04/02/2016		GOVI	1	500,000	0.00 Client	Buy
11:33:34	GOVI	On 04/02/2016		GOVI	1	500,000	0.00 Member	Sell
11:33:46	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
11:33:46	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					12	4,040,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:26	I2038	On 04/02/2016			Bond Future	1	74,300,000	0.00 Member	Buy
16:14:26	I2038	On 05/11/2015			Bond Future	1	74,300,000	0.00 Member	Sell
16:14:26	I2038	On 05/11/2015			Bond Future	1	163,600,000	0.00 Member	Buy
16:14:26	I2038	On 04/02/2016			Bond Future	1	163,600,000	0.00 Member	Sell
16:28:15	I2038	On 05/11/2015			Bond Future	1	89,300,000	0.00 Member	Buy
16:28:15	I2038	On 05/11/2015			Bond Future	1	74,300,000	0.00 Client	Sell
16:28:15	I2038	On 05/11/2015			Bond Future	1	89,300,000	0.00 Client	Sell
16:28:15	I2038	On 05/11/2015			Bond Future	1	89,300,000	0.00 Member	Sell
16:28:15	I2038	On 05/11/2015			Bond Future	1	74,300,000	0.00 Member	Buy
16:29:32	I2038	On 04/02/2016			Bond Future	1	74,300,000	0.00 Member	Sell
16:29:32	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Client	Buy
16:29:32	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Buy
16:29:32	I2038	On 04/02/2016			Bond Future	1	74,300,000	0.00 Client	Buy
16:29:32	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Sell
Total for I2038 Bond Future						14	1,308,800,000	0.00	
16:18:45	I2050	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Buy
16:18:45	I2050	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Sell
16:18:45	I2050	On 05/11/2015			Bond Future	1	123,300,000	0.00 Member	Buy
16:18:45	I2050	On 04/02/2016			Bond Future	1	123,300,000	0.00 Member	Sell
16:31:06	I2050	On 05/11/2015			Bond Future	1	89,300,000	0.00 Member	Buy
16:31:06	I2050	On 05/11/2015			Bond Future	1	89,300,000	0.00 Member	Sell
16:31:06	I2050	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Buy
16:31:06	I2050	On 05/11/2015			Bond Future	1	89,300,000	0.00 Client	Sell
16:31:06	I2050	On 05/11/2015			Bond Future	1	34,000,000	0.00 Client	Sell
16:32:01	I2050	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Sell
16:32:01	I2050	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Sell
16:32:01	I2050	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Buy
16:32:01	I2050	On 04/02/2016			Bond Future	1	89,300,000	0.00 Client	Buy
16:32:01	I2050	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Buy
Total for I2050 Bond Future						14	986,400,000	0.00	
10:56:30	R186	On 04/02/2016			Bond Future	1	89,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:30	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
11:03:52	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
11:03:52	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
11:10:52	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
11:10:52	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	59,100,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,800,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	59,100,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	59,100,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	12,100,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
13:47:21	R186	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
13:47:21	R186	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Sell
15:47:49	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
15:47:49	R186	On 05/11/2015			Bond Future	1	200,000,000	0.00 Member	Buy
15:56:29	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:56:29	R186	On 05/11/2015			Bond Future	1	193,000,000	0.00 Member	Sell
15:56:29	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:29	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Sell
15:56:29	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
15:56:29	R186	On 05/11/2015			Bond Future	1	193,000,000	0.00 Member	Buy
15:56:29	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Sell
15:56:29	R186	On 05/11/2015			Bond Future	1	193,000,000	0.00 Client	Sell
Total for R186 Bond Future						42	1,164,000,000	0.00	
16:09:44	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:09:44	R202	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Sell
16:09:44	R202	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Buy
16:09:44	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:14:57	R202	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Buy
16:14:57	R202	On 05/11/2015			Bond Future	1	2,100,000	0.00 Client	Sell
16:15:11	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:15:11	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Sell
Total for R202 Bond Future						8	16,800,000	0.00	
10:46:20	R2023	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Buy
10:46:20	R2023	On 05/11/2015			Bond Future	1	26,000,000	0.00 Member	Sell
10:46:20	R2023	On 05/11/2015			Bond Future	1	59,000,000	0.00 Member	Buy
10:46:20	R2023	On 04/02/2016			Bond Future	1	59,000,000	0.00 Member	Sell
10:57:48	R2023	On 05/11/2015			Bond Future	1	26,000,000	0.00 Member	Buy
10:57:48	R2023	On 05/11/2015			Bond Future	1	13,000,000	0.00 Member	Buy
10:57:48	R2023	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Sell
10:57:48	R2023	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
10:57:48	R2023	On 05/11/2015			Bond Future	1	13,000,000	0.00 Member	Sell
10:57:48	R2023	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
10:57:48	R2023	On 05/11/2015			Bond Future	1	13,000,000	0.00 Client	Sell
10:57:48	R2023	On 05/11/2015			Bond Future	1	26,000,000	0.00 Client	Sell
10:58:47	R2023	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Buy
10:58:47	R2023	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
10:58:47	R2023	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Buy
10:58:47	R2023	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:58:47	R2023	On 04/02/2016			Bond Future	1	13,000,000	0.00 Client	Buy
10:58:47	R2023	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
10:58:48	R2023	On 04/02/2016			Bond Future	1	26,000,000	0.00 Client	Buy
10:58:48	R2023	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Sell
Total for R2023 Bond Future						20	472,000,000	0.00	
10:29:11	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Buy
10:29:11	R2044	On 04/02/2016			Bond Future	1	15,200,000	0.00 Member	Sell
10:29:11	R2044	On 04/02/2016			Bond Future	1	15,200,000	0.00 Member	Buy
10:29:11	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Sell
10:36:52	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Client	Sell
10:36:52	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Buy
10:40:33	R2044	On 04/02/2016			Bond Future	1	15,200,000	0.00 Member	Sell
10:40:33	R2044	On 04/02/2016			Bond Future	1	15,200,000	0.00 Client	Buy
Total for R2044 Bond Future						8	121,600,000	0.00	
10:29:11	R2048	On 04/02/2016			Bond Future	1	15,800,000	0.00 Member	Sell
10:29:11	R2048	On 05/11/2015			Bond Future	1	15,800,000	0.00 Member	Buy
10:29:11	R2048	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Sell
10:29:11	R2048	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Buy
10:35:55	R2048	On 05/11/2015			Bond Future	1	12,600,000	0.00 Member	Sell
10:35:55	R2048	On 05/11/2015			Bond Future	1	12,600,000	0.00 Member	Buy
10:35:55	R2048	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Buy
10:35:55	R2048	On 05/11/2015			Bond Future	1	12,600,000	0.00 Client	Sell
10:35:55	R2048	On 05/11/2015			Bond Future	1	3,200,000	0.00 Client	Sell
10:38:04	R2048	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Buy
10:38:04	R2048	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
10:38:04	R2048	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Sell
10:38:04	R2048	On 04/02/2016			Bond Future	1	12,600,000	0.00 Client	Buy
10:38:04	R2048	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2048 Bond Future						14	126,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:38:49	R207	On 04/02/2016			Bond Future	1	191,200,000	0.00 Member	Sell
7:38:49	R207	On 04/02/2016			Bond Future	1	10,800,000	0.00 Member	Buy
8:05:40	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
8:05:40	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
8:05:40	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
8:05:41	R207	On 04/02/2016			Bond Future	1	11,200,000	0.00 Client	Buy
8:05:41	R207	On 04/02/2016			Bond Future	1	11,200,000	0.00 Member	Buy
8:05:41	R207	On 04/02/2016			Bond Future	1	11,200,000	0.00 Member	Sell
8:05:42	R207	On 04/02/2016			Bond Future	1	27,900,000	0.00 Member	Buy
8:05:42	R207	On 04/02/2016			Bond Future	1	27,900,000	0.00 Client	Buy
8:05:42	R207	On 04/02/2016			Bond Future	1	27,900,000	0.00 Member	Sell
8:05:43	R207	On 04/02/2016			Bond Future	1	22,400,000	0.00 Member	Sell
8:05:43	R207	On 04/02/2016			Bond Future	1	22,400,000	0.00 Member	Buy
8:05:43	R207	On 04/02/2016			Bond Future	1	22,400,000	0.00 Client	Buy
8:05:44	R207	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Buy
8:05:44	R207	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Buy
8:05:44	R207	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Sell
8:05:44	R207	On 04/02/2016			Bond Future	1	3,400,000	0.00 Client	Buy
8:05:44	R207	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Sell
8:05:44	R207	On 04/02/2016			Bond Future	1	7,600,000	0.00 Client	Buy
8:05:46	R207	On 04/02/2016			Bond Future	1	48,700,000	0.00 Member	Sell
8:05:46	R207	On 04/02/2016			Bond Future	1	48,700,000	0.00 Client	Buy
8:05:46	R207	On 04/02/2016			Bond Future	1	48,700,000	0.00 Member	Buy
8:05:47	R207	On 04/02/2016			Bond Future	1	20,200,000	0.00 Member	Buy
8:05:47	R207	On 04/02/2016			Bond Future	1	20,200,000	0.00 Member	Sell
8:05:47	R207	On 04/02/2016			Bond Future	1	20,200,000	0.00 Client	Buy
8:05:48	R207	On 04/02/2016			Bond Future	1	35,500,000	0.00 Client	Buy
8:05:48	R207	On 04/02/2016			Bond Future	1	35,500,000	0.00 Member	Sell
8:05:48	R207	On 04/02/2016			Bond Future	1	35,500,000	0.00 Member	Buy
8:05:49	R207	On 04/02/2016			Bond Future	1	10,800,000	0.00 Client	Buy
8:05:49	R207	On 04/02/2016			Bond Future	1	10,800,000	0.00 Member	Sell
17:02:15	R207	On 04/02/2016			Bond Future	1	363,600,000	0.00 Member	Sell
17:02:15	R207	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	67,400,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	38,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	38,400,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	53,100,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	92,700,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	92,700,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	92,700,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	21,400,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	38,400,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	53,100,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	6,500,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	53,100,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	42,600,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	21,400,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	67,400,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	6,500,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	42,600,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	67,400,000	0.00 Member	Sell
17:24:26	R207	On 04/02/2016			Bond Future	1	20,400,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	6,500,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	42,600,000	0.00 Member	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	21,400,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	14,400,000	0.00 Client	Buy
17:24:26	R207	On 04/02/2016			Bond Future	1	6,700,000	0.00 Client	Buy
Total for R207 Bond Future						62	2,219,200,000	0.00	
Grand Total for all Instruments						194	6,419,240,000	0.00	