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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:35:55	ES42	On 04/02/2016		Bond Future	1	275,000,000	0.00 Member	Sell
13:35:55	ES42	On 04/02/2016		Bond Future	1	1,100,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	7,000,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	1,500,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016		Bond Future	1	11,400,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	24,500,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016		Bond Future	1	7,500,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	24,500,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	8,500,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	7,000,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016		Bond Future	1	200,300,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	200,300,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016		Bond Future	1	24,500,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	1,500,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	2,400,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016		Bond Future	1	200,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	8,500,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	8,500,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	3,800,000	0.00 Client	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Buy
14:11:01	ES42	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
14:11:02	ES42	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:11:02	ES42	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
Total for ES42 Bond Future						34	1,100,000,000	0.00	
13:20:32	R186	On 04/02/2016			Bond Future	1	35,200,000	0.00 Member	Sell
13:20:32	R186	On 04/02/2016			Bond Future	1	53,600,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	11,700,000	0.00 Member	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	11,700,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	11,700,000	0.00 Client	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	35,200,000	0.00 Member	Buy
14:13:54	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	35,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:13:54	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
15:24:02	R186	On 04/02/2016			Bond Future	1	28,700,000	0.00 Member	Buy
15:24:02	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:13:50	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
16:13:50	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:13:50	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Buy
16:13:50	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:13:50	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
16:13:50	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
Total for R186 Bond Future						35	329,200,000	0.00	
15:24:19	R2044	On 04/02/2016	9.58	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:24:19	R2044	On 04/02/2016	9.58	Put	Bond Future	1	2,500,000	0.00 Member	Sell
Total for R2044 Bond Future						2	5,000,000	0.00	
11:25:51	R207	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Sell
11:25:51	R207	On 04/02/2016			Bond Future	1	4,500,000	0.00 Client	Buy
16:00:54	R207	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Sell
16:00:54	R207	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
16:00:54	R207	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Sell
16:00:54	R207	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
16:00:54	R207	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
16:00:54	R207	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R207 Bond Future						8	22,000,000	0.00	
11:22:15	R213	On 04/02/2016			Bond Future	1	106,500,000	0.00 Member	Sell
11:22:15	R213	On 04/02/2016			Bond Future	1	125,000,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	106,500,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	4,500,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	7,200,000	0.00 Member	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	7,200,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	5,400,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	106,500,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
13:24:35	R213	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	5,400,000	0.00 Client	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	5,400,000	0.00 Member	Sell
13:24:35	R213	On 04/02/2016			Bond Future	1	7,200,000	0.00 Member	Buy
Total for R213 Bond Future						19	500,000,000	0.00	
15:24:02	R214	On 04/02/2016			Bond Future	1	53,700,000	0.00 Member	Buy
15:24:02	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	9,300,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	9,300,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	5,300,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	3,600,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	3,300,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
16:11:40	R214	On 04/02/2016			Bond Future	1	9,300,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	4,200,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:11:40	R214	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				43	214,800,000		0.00
	Grand Total for all Instruments				141	2,171,000,000		0.00