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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
10:30:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
16:02:02	I2025	On 03/11/2016		Bond Future	1	2,900,000	0.00 Member	Buy
16:02:02	I2025	On 03/11/2016		Bond Future	1	2,900,000	0.00 Member	Sell
16:10:16	I2025	On 03/11/2016		Bond Future	1	2,900,000	0.00 Member	Sell
16:10:16	I2025	On 03/11/2016		Bond Future	1	2,900,000	0.00 Client	Buy
Total for I2025 Bond Future					4	11,600,000	0.00	
9:05:27	R186	On 03/11/2016		Bond Future	1	300,000	0.00 Member	Buy
12:09:31	R186	On 03/11/2016		Bond Future	1	33,500,000	0.00 Member	Sell
12:09:31	R186	On 03/11/2016		Bond Future	1	164,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:39	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:46:39	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	5,400,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	11,200,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	3,300,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	5,400,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	33,500,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	33,500,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	97,800,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	3,300,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	5,400,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	3,300,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	97,800,000	0.00 Member	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Buy
12:51:43	R186	On 03/11/2016			Bond Future	1	97,800,000	0.00 Client	Sell
12:51:43	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
14:34:59	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
14:34:59	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:45	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
14:47:45	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Buy
14:47:45	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Buy
14:47:45	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
14:47:45	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R186 Bond Future						44	682,600,000	0.00	
14:34:59	R2023	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
14:34:59	R2023	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
14:49:38	R2023	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
14:49:38	R2023	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
Total for R2023 Bond Future						4	2,000,000	0.00	
14:34:59	R203	On 03/11/2016			Bond Future	1	3,600,000	0.00 Member	Buy
14:34:59	R203	On 03/11/2016			Bond Future	1	3,600,000	0.00 Member	Sell
15:47:00	R203	On 03/11/2016			Bond Future	1	3,600,000	0.00 Client	Buy
15:47:00	R203	On 03/11/2016			Bond Future	1	3,600,000	0.00 Member	Sell
Total for R203 Bond Future						4	14,400,000	0.00	
14:35:00	R2030	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Buy
14:35:00	R2030	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Sell
14:51:08	R2030	On 03/11/2016			Bond Future	1	4,700,000	0.00 Client	Buy
14:51:08	R2030	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Sell
Total for R2030 Bond Future						4	18,800,000	0.00	
14:34:59	R204	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
14:34:59	R204	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:48:05	R204	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:48:05	R204	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
17:28:49	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
17:28:49	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:08	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
17:30:08	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Sell
17:59:11	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Sell
17:59:11	R204	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
Total for R204 Bond Future						10	52,200,000	0.00	
14:22:40	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
14:22:40	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
14:48:21	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
14:48:21	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R2048 Bond Future						4	3,200,000	0.00	
14:22:40	R207	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
14:22:40	R207	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
14:49:12	R207	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
14:49:12	R207	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for R207 Bond Future						4	2,000,000	0.00	
14:34:59	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
14:34:59	R208	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
15:49:10	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:49:10	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:49:10	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:49:10	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
15:49:10	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R208 Bond Future						7	9,200,000	0.00	
10:09:15	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
10:09:15	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:16:29	R209	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
12:16:29	R209	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:00	R209	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
16:01:00	R209	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for R209 Bond Future						6	4,000,000	0.00	
9:06:23	R212	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Sell
9:06:23	R212	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Buy
16:02:02	R212	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:02:02	R212	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:09:00	R212	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Buy
16:09:00	R212	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
Total for R212 Bond Future						6	109,600,000	0.00	
12:51:46	R213	On 03/11/2016			Bond Future	1	31,600,000	0.00 Member	Sell
12:51:46	R213	On 03/11/2016			Bond Future	1	64,900,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	15,200,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	31,600,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	6,300,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	15,200,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	6,300,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	6,300,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	31,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:22:19	R213	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
13:22:19	R213	On 03/11/2016			Bond Future	1	15,200,000	0.00 Client	Sell
14:35:00	R213	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
14:35:00	R213	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:45:51	R213	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Buy
15:45:51	R213	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R213 Bond Future						32	266,400,000	0.00	
14:22:40	R214	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
14:22:40	R214	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
14:48:53	R214	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
14:48:53	R214	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
Total for R214 Bond Future						4	2,800,000	0.00	
Grand Total for all Instruments						135	1,178,820,000	0.00	