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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:47	ALBI	On 04/02/2016		Index Future	1	770,000	0.00 Client	Buy
16:46:47	ALBI	On 05/05/2016		Index Future	1	770,000	0.00 Client	Sell
16:46:47	ALBI	On 04/02/2016		Index Future	1	770,000	0.00 Member	Sell
16:46:47	ALBI	On 05/05/2016		Index Future	1	770,000	0.00 Member	Buy
Total for ALBI Index Future					4	3,080,000	0.00	
11:11:01	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
11:11:01	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
11:12:30	GOVI	On 05/05/2016		GOVI	1	40,000	0.00 Client	Buy
11:12:30	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Sell
11:13:46	GOVI	On 04/02/2016		GOVI	1	1,000,000	0.00 Client	Buy
11:13:46	GOVI	On 05/05/2016		GOVI	1	1,000,000	0.00 Client	Sell
11:13:46	GOVI	On 05/05/2016		GOVI	1	1,000,000	0.00 Member	Buy
11:13:46	GOVI	On 04/02/2016		GOVI	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:34:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Client	Sell
12:34:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Buy
12:35:02	GOVI	On 04/02/2016			GOVI	1	1,000,000	0.00 Client	Sell
12:35:02	GOVI	On 04/02/2016			GOVI	1	1,000,000	0.00 Member	Buy
12:35:26	GOVI	On 05/05/2016			GOVI	1	1,000,000	0.00 Member	Sell
12:35:26	GOVI	On 05/05/2016			GOVI	1	1,000,000	0.00 Client	Buy
12:41:49	GOVI	On 05/05/2016			GOVI	1	20,000	0.00 Member	Buy
12:41:49	GOVI	On 05/05/2016			GOVI	1	20,000	0.00 Client	Sell
12:41:49	GOVI	On 05/05/2016			GOVI	1	20,000	0.00 Client	Sell
12:41:49	GOVI	On 05/05/2016			GOVI	1	20,000	0.00 Member	Buy
12:41:49	GOVI	On 05/05/2016			GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI						19	8,200,000	0.00	
11:33:05	I2033	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
11:33:05	I2033	On 05/05/2016			Bond Future	1	20,100,000	0.00 Member	Buy
11:51:39	I2033	On 05/05/2016			Bond Future	1	9,900,000	0.00 Member	Buy
11:51:39	I2033	On 05/05/2016			Bond Future	1	9,900,000	0.00 Client	Buy
11:51:39	I2033	On 05/05/2016			Bond Future	1	20,100,000	0.00 Client	Buy
11:51:39	I2033	On 05/05/2016			Bond Future	1	20,100,000	0.00 Member	Sell
11:51:39	I2033	On 05/05/2016			Bond Future	1	9,900,000	0.00 Member	Sell
Total for I2033 Bond Future						7	120,000,000	0.00	
11:33:05	I2038	On 05/05/2016			Bond Future	1	9,500,000	0.00 Member	Sell
11:33:05	I2038	On 05/05/2016			Bond Future	1	9,500,000	0.00 Client	Buy
14:44:48	I2038	On 04/02/2016			Bond Future	1	74,500,000	0.00 Member	Buy
14:44:48	I2038	On 05/05/2016			Bond Future	1	74,500,000	0.00 Member	Sell
14:44:48	I2038	On 05/05/2016			Bond Future	1	74,500,000	0.00 Member	Buy
14:44:48	I2038	On 04/02/2016			Bond Future	1	74,500,000	0.00 Member	Sell
15:15:36	I2038	On 04/02/2016			Bond Future	1	74,500,000	0.00 Client	Sell
15:15:36	I2038	On 04/02/2016			Bond Future	1	74,500,000	0.00 Member	Buy
15:15:49	I2038	On 05/05/2016			Bond Future	1	74,500,000	0.00 Member	Sell
15:15:49	I2038	On 05/05/2016			Bond Future	1	74,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						10	615,000,000	0.00	
11:33:05	I2050	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
11:33:05	I2050	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
11:50:00	I2050	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
11:50:00	I2050	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
11:50:00	I2050	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Buy
11:50:01	I2050	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
11:50:01	I2050	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
Total for I2050 Bond Future						7	6,800,000	0.00	
16:46:47	IGOV	On 04/02/2016			Index Future	1	590,000	0.00 Client	Buy
16:46:47	IGOV	On 05/05/2016			Index Future	1	590,000	0.00 Client	Sell
16:46:47	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Member	Buy
16:46:47	IGOV	On 04/02/2016			Index Future	1	480,000	0.00 Member	Sell
16:53:58	IGOV	On 04/02/2016			Index Future	1	110,000	0.00 Client	Sell
16:53:58	IGOV	On 04/02/2016			Index Future	1	110,000	0.00 Member	Sell
16:53:58	IGOV	On 04/02/2016			Index Future	1	480,000	0.00 Member	Buy
16:53:58	IGOV	On 04/02/2016			Index Future	1	110,000	0.00 Member	Buy
16:53:58	IGOV	On 04/02/2016			Index Future	1	480,000	0.00 Client	Sell
16:54:29	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Member	Buy
16:54:29	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Client	Buy
16:54:29	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Member	Sell
16:54:29	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Member	Sell
16:54:29	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Client	Buy
Total for IGOV Index Future						14	4,720,000	0.00	
12:46:36	ILBI	On 04/08/2016			Index Future	1	1,570,000	0.00 Client	Sell
12:46:36	ILBI	On 04/02/2016			Index Future	1	1,570,000	0.00 Client	Buy
12:46:36	ILBI	On 04/02/2016			Index Future	1	370,000	0.00 Member	Sell
12:46:36	ILBI	On 04/08/2016			Index Future	1	370,000	0.00 Member	Buy
16:34:01	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:01	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Member	Buy
16:34:01	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	60,000	0.00 Member	Buy
16:34:02	ILBI	On 04/02/2016			Index Future	1	620,000	0.00 Member	Buy
16:34:02	ILBI	On 04/02/2016			Index Future	1	10,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	270,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	370,000	0.00 Member	Buy
16:34:02	ILBI	On 04/02/2016			Index Future	1	620,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	370,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	210,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	60,000	0.00 Member	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	270,000	0.00 Member	Buy
16:34:02	ILBI	On 04/02/2016			Index Future	1	60,000	0.00 Client	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	270,000	0.00 Member	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	620,000	0.00 Member	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	10,000	0.00 Member	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	210,000	0.00 Member	Sell
16:34:02	ILBI	On 04/02/2016			Index Future	1	10,000	0.00 Member	Buy
16:34:02	ILBI	On 04/02/2016			Index Future	1	210,000	0.00 Member	Buy
16:37:09	ILBI	On 04/08/2016			Index Future	1	30,000	0.00 Member	Buy
16:37:09	ILBI	On 04/08/2016			Index Future	1	270,000	0.00 Member	Sell
16:37:09	ILBI	On 04/08/2016			Index Future	1	30,000	0.00 Member	Sell
16:37:09	ILBI	On 04/08/2016			Index Future	1	270,000	0.00 Client	Buy
16:37:09	ILBI	On 04/08/2016			Index Future	1	30,000	0.00 Client	Buy
16:37:09	ILBI	On 04/08/2016			Index Future	1	270,000	0.00 Member	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	620,000	0.00 Member	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	60,000	0.00 Member	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	210,000	0.00 Member	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	210,000	0.00 Member	Sell
16:37:10	ILBI	On 04/08/2016			Index Future	1	370,000	0.00 Member	Sell
16:37:10	ILBI	On 04/08/2016			Index Future	1	620,000	0.00 Client	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	370,000	0.00 Client	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	60,000	0.00 Member	Sell
16:37:10	ILBI	On 04/08/2016			Index Future	1	10,000	0.00 Member	Sell
16:37:10	ILBI	On 04/08/2016			Index Future	1	60,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:10	ILBI	On 04/08/2016			Index Future	1	210,000	0.00 Client	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	10,000	0.00 Client	Buy
16:37:10	ILBI	On 04/08/2016			Index Future	1	620,000	0.00 Member	Sell
Total for ILBI Index Future						44	12,560,000	0.00	
11:30:20	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
11:40:48	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
11:40:48	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
11:47:10	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
12:54:30	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
12:54:30	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:54:31	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:54:31	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00 Member	Sell
13:09:14	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
13:09:14	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
13:09:32	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00 Client	Sell
13:09:32	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00 Member	Buy
14:34:50	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:34:50	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:37:47	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:37:47	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:46:00	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:46:00	R186	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:47:10	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:47:11	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
Total for R186 Bond Future						20	924,000,000	0.00	
14:43:36	R202	On 04/02/2016			Bond Future	1	190,000,000	0.00 Member	Buy
14:43:36	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Sell
14:43:36	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Buy
14:43:36	R202	On 04/02/2016			Bond Future	1	190,000,000	0.00 Member	Sell
15:14:22	R202	On 04/02/2016			Bond Future	1	190,000,000	0.00 Member	Buy
15:14:22	R202	On 04/02/2016			Bond Future	1	190,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:15:06	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Client	Buy
15:15:06	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Sell
Total for R202 Bond Future						8	1,520,000,000	0.00	
11:34:54	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Sell
11:40:48	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
11:40:48	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Buy
11:47:10	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
14:31:56	R2023	On 05/05/2016			Bond Future	1	16,000,000	0.00 Member	Buy
14:31:56	R2023	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Sell
14:31:56	R2023	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Buy
14:31:56	R2023	On 05/05/2016			Bond Future	1	16,000,000	0.00 Member	Sell
14:36:28	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Buy
14:36:28	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:36:32	R2023	On 04/02/2016			Bond Future	1	29,500,000	0.00 Member	Sell
14:36:32	R2023	On 04/02/2016			Bond Future	1	29,500,000	0.00 Member	Buy
14:40:04	R2023	On 04/02/2016			Bond Future	1	79,000,000	0.00 Member	Sell
14:40:04	R2023	On 05/05/2016			Bond Future	1	79,000,000	0.00 Member	Buy
14:40:04	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:40:04	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
14:40:04	R2023	On 05/05/2016			Bond Future	1	79,000,000	0.00 Member	Sell
14:40:04	R2023	On 04/02/2016			Bond Future	1	79,000,000	0.00 Member	Buy
14:46:25	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Buy
14:46:25	R2023	On 04/02/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:47:07	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
14:47:07	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
15:38:59	R2023	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Sell
15:38:59	R2023	On 05/05/2016			Bond Future	1	16,000,000	0.00 Member	Buy
15:38:59	R2023	On 05/05/2016			Bond Future	1	16,000,000	0.00 Member	Sell
15:38:59	R2023	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Buy
Total for R2023 Bond Future						26	1,763,000,000	0.00	
12:54:30	R203	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:30	R203	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:54:30	R203	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
12:54:30	R203	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Sell
13:08:29	R203	On 05/05/2016			Bond Future	1	20,000,000	0.00 Client	Sell
13:08:29	R203	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Buy
13:08:48	R203	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
13:08:48	R203	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Buy
14:31:56	R203	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:31:56	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:31:56	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:31:56	R203	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:32	R203	On 04/02/2016			Bond Future	1	370,400,000	0.00 Member	Buy
14:36:32	R203	On 04/02/2016			Bond Future	1	370,400,000	0.00 Member	Sell
15:24:49	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:24:49	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:25:02	R203	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell
15:25:02	R203	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:38:59	R203	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
15:38:59	R203	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
15:38:59	R203	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
15:38:59	R203	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
16:06:50	R203	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy
16:06:50	R203	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
16:07:03	R203	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
16:07:03	R203	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
Total for R203 Bond Future						26	916,000,000	0.00	
11:30:20	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Buy
11:40:48	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Buy
11:40:48	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Sell
11:47:10	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Sell
14:31:56	R2030	On 05/05/2016			Bond Future	1	38,500,000	0.00 Member	Sell
14:31:56	R2030	On 04/02/2016			Bond Future	1	38,500,000	0.00 Member	Buy
14:31:56	R2030	On 04/02/2016			Bond Future	1	38,500,000	0.00 Member	Sell
14:31:56	R2030	On 05/05/2016			Bond Future	1	38,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:34:26	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Sell
14:34:26	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Buy
14:37:30	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Buy
14:37:30	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Sell
14:45:54	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Buy
14:45:54	R2030	On 04/02/2016			Bond Future	1	65,000,000	0.00 Member	Sell
14:47:29	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Buy
14:47:29	R2030	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Sell
15:38:59	R2030	On 05/05/2016			Bond Future	1	38,500,000	0.00 Member	Sell
15:38:59	R2030	On 04/02/2016			Bond Future	1	38,500,000	0.00 Member	Buy
15:38:59	R2030	On 04/02/2016			Bond Future	1	38,500,000	0.00 Member	Sell
15:38:59	R2030	On 05/05/2016			Bond Future	1	38,500,000	0.00 Member	Buy
Total for R2030 Bond Future						20	1,088,000,000	0.00	
11:34:54	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Sell
11:40:48	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Buy
11:40:48	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
11:47:10	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
14:31:56	R2037	On 04/02/2016			Bond Future	1	89,900,000	0.00 Member	Buy
14:31:56	R2037	On 05/05/2016			Bond Future	1	89,900,000	0.00 Member	Sell
14:31:56	R2037	On 05/05/2016			Bond Future	1	89,900,000	0.00 Member	Buy
14:31:56	R2037	On 04/02/2016			Bond Future	1	89,900,000	0.00 Member	Sell
14:36:47	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Buy
14:36:47	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:40:25	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:40:25	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
14:46:46	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
14:46:46	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:46:50	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:46:50	R2037	On 04/02/2016			Bond Future	1	37,000,000	0.00 Member	Buy
15:38:59	R2037	On 04/02/2016			Bond Future	1	89,900,000	0.00 Member	Buy
15:38:59	R2037	On 05/05/2016			Bond Future	1	89,900,000	0.00 Member	Sell
15:38:59	R2037	On 05/05/2016			Bond Future	1	89,900,000	0.00 Member	Buy
15:38:59	R2037	On 04/02/2016			Bond Future	1	89,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						20	1,163,200,000	0.00	
14:31:56	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
14:31:56	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:31:56	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
14:31:56	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:36:32	R204	On 05/05/2016			Bond Future	1	108,000,000	0.00 Member	Sell
14:36:32	R204	On 05/05/2016			Bond Future	1	108,000,000	0.00 Member	Buy
14:40:04	R204	On 04/02/2016			Bond Future	1	721,000,000	0.00 Member	Buy
14:40:04	R204	On 05/05/2016			Bond Future	1	721,000,000	0.00 Member	Sell
14:40:04	R204	On 05/05/2016			Bond Future	1	721,000,000	0.00 Member	Buy
14:40:04	R204	On 04/02/2016			Bond Future	1	721,000,000	0.00 Member	Sell
15:36:51	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:36:51	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
15:37:02	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
15:37:02	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
15:38:59	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:38:59	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
15:38:59	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:38:59	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:06:17	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:06:17	R204	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:06:32	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:06:32	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R204 Bond Future						22	3,122,400,000	0.00	
11:34:54	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
11:40:48	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
11:40:48	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Sell
11:47:10	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:31:56	R2044	On 05/05/2016			Bond Future	1	13,500,000	0.00 Member	Sell
14:31:56	R2044	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Buy
14:31:56	R2044	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:31:56	R2044	On 05/05/2016			Bond Future	1	13,500,000	0.00 Member	Buy
14:36:06	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:36:06	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
14:46:20	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
14:46:20	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:46:42	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:46:42	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Sell
14:48:57	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Sell
14:48:57	R2044	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Buy
15:38:59	R2044	On 05/05/2016			Bond Future	1	13,500,000	0.00 Member	Sell
15:38:59	R2044	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Buy
15:38:59	R2044	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Sell
15:38:59	R2044	On 05/05/2016			Bond Future	1	13,500,000	0.00 Member	Buy
17:08:33	R2044	On 04/02/2016			Bond Future	1	30,000,000	0.00 Client	Sell
17:08:33	R2044	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R2044 Bond Future						22	312,000,000	0.00	
11:34:54	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
11:40:48	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
11:40:48	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
11:47:10	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:31:56	R2048	On 04/02/2016			Bond Future	1	1,148,000,000	0.00 Member	Buy
14:31:56	R2048	On 05/05/2016			Bond Future	1	1,148,000,000	0.00 Member	Sell
14:31:56	R2048	On 05/05/2016			Bond Future	1	1,148,000,000	0.00 Member	Buy
14:31:56	R2048	On 04/02/2016			Bond Future	1	1,148,000,000	0.00 Member	Sell
14:35:49	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:35:49	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
14:38:48	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
14:38:48	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:46:16	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:46:16	R2048	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
14:46:37	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
14:46:37	R2048	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:38:59	R2048	On 04/02/2016			Bond Future	1	1,148,000,000	0.00 Member	Buy
15:38:59	R2048	On 05/05/2016			Bond Future	1	1,148,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:59	R2048	On 05/05/2016			Bond Future	1	1,148,000,000	0.00 Member	Buy
15:38:59	R2048	On 04/02/2016			Bond Future	1	1,148,000,000	0.00 Member	Sell
Total for R2048 Bond Future						20	9,484,000,000	0.00	
12:54:30	R207	On 05/05/2016			Bond Future	1	29,000,000	0.00 Member	Buy
12:54:30	R207	On 04/02/2016			Bond Future	1	29,000,000	0.00 Member	Sell
12:54:30	R207	On 04/02/2016			Bond Future	1	29,000,000	0.00 Member	Buy
12:54:30	R207	On 05/05/2016			Bond Future	1	29,000,000	0.00 Member	Sell
13:07:37	R207	On 05/05/2016			Bond Future	1	29,000,000	0.00 Member	Buy
13:07:37	R207	On 05/05/2016			Bond Future	1	29,000,000	0.00 Client	Sell
13:08:01	R207	On 04/02/2016			Bond Future	1	29,000,000	0.00 Client	Buy
13:08:01	R207	On 04/02/2016			Bond Future	1	29,000,000	0.00 Member	Sell
14:31:56	R207	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:31:56	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
14:31:56	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:31:56	R207	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
14:40:04	R207	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Sell
14:40:04	R207	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Buy
14:40:04	R207	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Sell
14:40:04	R207	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Buy
15:38:59	R207	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:38:59	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:38:59	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:38:59	R207	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:40:09	R207	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
15:40:09	R207	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
15:40:16	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
15:40:16	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:05:28	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:05:28	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:05:51	R207	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:05:51	R207	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R207 Bond Future						28	488,800,000	0.00	
14:31:56	R208	On 05/05/2016			Bond Future	1	47,500,000	0.00 Member	Buy
14:31:56	R208	On 04/02/2016			Bond Future	1	47,500,000	0.00 Member	Sell
14:31:56	R208	On 04/02/2016			Bond Future	1	47,500,000	0.00 Member	Buy
14:31:56	R208	On 05/05/2016			Bond Future	1	47,500,000	0.00 Member	Sell
14:36:32	R208	On 05/05/2016			Bond Future	1	37,700,000	0.00 Member	Buy
14:36:32	R208	On 05/05/2016			Bond Future	1	37,700,000	0.00 Member	Sell
14:40:04	R208	On 04/02/2016			Bond Future	1	120,000,000	0.00 Member	Sell
14:40:04	R208	On 05/05/2016			Bond Future	1	120,000,000	0.00 Member	Buy
14:40:04	R208	On 05/05/2016			Bond Future	1	120,000,000	0.00 Member	Sell
14:40:04	R208	On 04/02/2016			Bond Future	1	120,000,000	0.00 Member	Buy
15:38:59	R208	On 04/02/2016			Bond Future	1	47,500,000	0.00 Member	Sell
15:38:59	R208	On 05/05/2016			Bond Future	1	47,500,000	0.00 Member	Buy
15:38:59	R208	On 05/05/2016			Bond Future	1	47,500,000	0.00 Member	Sell
15:38:59	R208	On 04/02/2016			Bond Future	1	47,500,000	0.00 Member	Buy
Total for R208 Bond Future						14	935,400,000	0.00	
11:30:20	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
11:40:48	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
11:40:48	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Sell
11:47:10	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Buy
12:38:48	R209	On 04/02/2016			Bond Future	1	53,100,000	0.00 Member	Buy
12:38:48	R209	On 05/05/2016			Bond Future	1	53,100,000	0.00 Member	Sell
12:38:48	R209	On 05/05/2016			Bond Future	1	53,100,000	0.00 Member	Buy
12:38:48	R209	On 04/02/2016			Bond Future	1	53,100,000	0.00 Member	Sell
12:49:55	R209	On 05/05/2016			Bond Future	1	53,100,000	0.00 Member	Sell
12:49:55	R209	On 05/05/2016			Bond Future	1	53,100,000	0.00 Client	Buy
12:50:04	R209	On 04/02/2016			Bond Future	1	53,100,000	0.00 Member	Buy
12:50:04	R209	On 04/02/2016			Bond Future	1	53,100,000	0.00 Client	Sell
14:31:56	R209	On 04/02/2016			Bond Future	1	134,000,000	0.00 Member	Buy
14:31:56	R209	On 05/05/2016			Bond Future	1	134,000,000	0.00 Member	Sell
14:31:56	R209	On 05/05/2016			Bond Future	1	134,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:56	R209	On 04/02/2016			Bond Future	1	134,000,000	0.00 Member	Sell
14:35:12	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
14:35:12	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:38:08	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:38:08	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Buy
14:46:07	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:46:07	R209	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
14:46:29	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Buy
14:46:29	R209	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Sell
15:38:59	R209	On 05/05/2016			Bond Future	1	134,000,000	0.00 Member	Sell
15:38:59	R209	On 04/02/2016			Bond Future	1	134,000,000	0.00 Member	Buy
15:38:59	R209	On 04/02/2016			Bond Future	1	134,000,000	0.00 Member	Sell
15:38:59	R209	On 05/05/2016			Bond Future	1	134,000,000	0.00 Member	Buy
Total for R209 Bond Future						28	1,976,800,000	0.00	
11:34:54	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
11:40:48	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
11:40:48	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
11:47:10	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:31:56	R213	On 04/02/2016			Bond Future	1	69,900,000	0.00 Member	Buy
14:31:56	R213	On 05/05/2016			Bond Future	1	69,900,000	0.00 Member	Sell
14:31:56	R213	On 05/05/2016			Bond Future	1	69,900,000	0.00 Member	Buy
14:31:56	R213	On 04/02/2016			Bond Future	1	69,900,000	0.00 Member	Sell
14:35:34	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:35:34	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:38:24	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:38:24	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:46:12	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:46:12	R213	On 04/02/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:46:33	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:46:33	R213	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
15:38:59	R213	On 05/05/2016			Bond Future	1	69,900,000	0.00 Member	Sell
15:38:59	R213	On 04/02/2016			Bond Future	1	69,900,000	0.00 Member	Buy
15:38:59	R213	On 04/02/2016			Bond Future	1	69,900,000	0.00 Member	Sell
15:38:59	R213	On 05/05/2016			Bond Future	1	69,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						20	1,459,200,000	0.00	
11:34:54	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
11:40:48	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
11:40:48	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
11:47:10	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
12:38:47	R214	On 04/02/2016			Bond Future	1	24,800,000	0.00 Member	Buy
12:38:47	R214	On 04/02/2016			Bond Future	1	24,800,000	0.00 Member	Sell
12:38:48	R214	On 05/05/2016			Bond Future	1	24,800,000	0.00 Member	Sell
12:38:48	R214	On 05/05/2016			Bond Future	1	24,800,000	0.00 Member	Buy
12:48:06	R214	On 04/02/2016			Bond Future	1	24,800,000	0.00 Member	Buy
12:48:06	R214	On 04/02/2016			Bond Future	1	24,800,000	0.00 Client	Sell
12:48:14	R214	On 05/05/2016			Bond Future	1	24,800,000	0.00 Member	Sell
12:48:14	R214	On 05/05/2016			Bond Future	1	24,800,000	0.00 Client	Buy
14:31:56	R214	On 05/05/2016			Bond Future	1	109,700,000	0.00 Member	Sell
14:31:56	R214	On 04/02/2016			Bond Future	1	109,700,000	0.00 Member	Buy
14:31:56	R214	On 04/02/2016			Bond Future	1	109,700,000	0.00 Member	Sell
14:31:56	R214	On 05/05/2016			Bond Future	1	109,700,000	0.00 Member	Buy
14:37:02	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:37:02	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:40:41	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:40:41	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:46:53	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:46:53	R214	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:47:02	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:47:02	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
15:39:00	R214	On 05/05/2016			Bond Future	1	109,600,000	0.00 Member	Sell
15:39:00	R214	On 04/02/2016			Bond Future	1	109,600,000	0.00 Member	Buy
15:39:00	R214	On 04/02/2016			Bond Future	1	109,600,000	0.00 Member	Sell
15:39:00	R214	On 05/05/2016			Bond Future	1	109,600,000	0.00 Member	Buy
Total for R214 Bond Future						28	1,435,600,000	0.00	
Grand Total for all Instruments						407	27,358,760,000	0.00	