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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:09	ES42	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Buy
13:00:09	ES42	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Sell
13:10:51	ES42	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Sell
13:10:51	ES42	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Buy
Total for ES42 Bond Future					4	8,000,000	0.00	
10:10:23	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
10:10:23	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
15:00:30	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
15:00:30	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
16:35:20	I2025	On 05/05/2016		Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:35:20	I2025	On 05/05/2016		Bond Future	1	800,000	0.00 Client	Sell
Total for I2025 Bond Future					2	1,600,000	0.00	
16:36:22	I2038	On 05/05/2016		Bond Future	1	7,500,000	0.00 Member	Buy
16:36:22	I2038	On 05/05/2016		Bond Future	1	5,700,000	0.00 Member	Sell
16:45:57	I2038	On 05/05/2016		Bond Future	1	1,800,000	0.00 Member	Sell
16:45:57	I2038	On 05/05/2016		Bond Future	1	5,700,000	0.00 Member	Buy
16:45:57	I2038	On 05/05/2016		Bond Future	1	1,800,000	0.00 Member	Buy
16:45:57	I2038	On 05/05/2016		Bond Future	1	1,800,000	0.00 Client	Sell
16:45:57	I2038	On 05/05/2016		Bond Future	1	5,700,000	0.00 Client	Sell
Total for I2038 Bond Future					7	30,000,000	0.00	
16:36:22	I2046	On 05/05/2016		Bond Future	1	7,900,000	0.00 Member	Buy
16:36:22	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Member	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	4,600,000	0.00 Member	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	800,000	0.00 Member	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Client	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	4,600,000	0.00 Client	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	4,600,000	0.00 Member	Buy
16:47:45	I2046	On 05/05/2016		Bond Future	1	800,000	0.00 Member	Buy
16:47:45	I2046	On 05/05/2016		Bond Future	1	800,000	0.00 Client	Sell
16:47:45	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Member	Buy
Total for I2046 Bond Future					10	31,600,000	0.00	
16:38:27	I2050	On 05/05/2016		Bond Future	1	5,500,000	0.00 Member	Buy
16:38:27	I2050	On 05/05/2016		Bond Future	1	5,500,000	0.00 Client	Sell
Total for I2050 Bond Future					2	11,000,000	0.00	
16:30:32	R186	On 04/08/2016		Bond Future	1	52,100,000	0.00 Member	Sell
16:30:32	R186	On 04/08/2016		Bond Future	1	6,700,000	0.00 Member	Buy
16:54:35	R186	On 04/08/2016		Bond Future	1	11,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:54:35	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Client	Buy
16:54:35	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:54:35	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Client	Buy
16:54:35	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Member	Sell
16:54:35	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Member	Buy
16:54:35	R186	On 04/08/2016			Bond Future	1	11,900,000	0.00 Member	Buy
16:54:35	R186	On 04/08/2016			Bond Future	1	11,900,000	0.00 Client	Buy
Total for R186 Bond Future						10	208,400,000	0.00	
16:38:27	R197	On 05/05/2016			Bond Future	1	13,400,000	0.00 Member	Buy
16:38:27	R197	On 05/05/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
16:49:13	R197	On 05/05/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:49:13	R197	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Buy
16:49:13	R197	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:49:13	R197	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:49:13	R197	On 05/05/2016			Bond Future	1	2,400,000	0.00 Client	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
16:49:13	R197	On 05/05/2016			Bond Future	1	8,600,000	0.00 Client	Sell
Total for R197 Bond Future						16	53,600,000	0.00	
16:38:27	R202	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:38:27	R202	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R202 Bond Future						2	3,600,000	0.00	
11:53:23	R2032	On 05/05/2016			Bond Future	1	22,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:23	R2032	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
12:30:19	R2032	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
12:30:19	R2032	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
12:30:19	R2032	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
12:30:19	R2032	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Buy
12:30:19	R2032	On 05/05/2016			Bond Future	1	22,300,000	0.00 Client	Buy
12:30:19	R2032	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
12:30:19	R2032	On 05/05/2016			Bond Future	1	22,300,000	0.00 Member	Sell
12:30:19	R2032	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:30:32	R2032	On 04/08/2016			Bond Future	1	7,600,000	0.00 Member	Sell
16:30:32	R2032	On 04/08/2016			Bond Future	1	7,600,000	0.00 Client	Buy
Total for R2032 Bond Future						12	115,200,000	0.00	
12:20:09	R2035	On 05/05/2016			Bond Future	1	58,200,000	0.00 Member	Buy
12:20:09	R2035	On 05/05/2016			Bond Future	1	60,200,000	0.00 Member	Sell
12:30:47	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:30:47	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:30:47	R2035	On 05/05/2016			Bond Future	1	58,200,000	0.00 Member	Sell
12:30:47	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
12:30:47	R2035	On 05/05/2016			Bond Future	1	58,200,000	0.00 Client	Buy
16:30:32	R2035	On 04/08/2016			Bond Future	1	15,500,000	0.00 Member	Sell
16:30:32	R2035	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Buy
17:09:32	R2035	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Buy
17:09:32	R2035	On 04/08/2016			Bond Future	1	3,200,000	0.00 Client	Buy
17:09:32	R2035	On 04/08/2016			Bond Future	1	12,300,000	0.00 Client	Buy
17:09:32	R2035	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Sell
17:09:32	R2035	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Sell
Total for R2035 Bond Future						14	302,800,000	0.00	
16:30:32	R2037	On 04/08/2016			Bond Future	1	22,100,000	0.00 Member	Sell
16:30:32	R2037	On 04/08/2016			Bond Future	1	17,500,000	0.00 Member	Buy
17:10:17	R2037	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Buy
17:10:17	R2037	On 04/08/2016			Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:17	R2037	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Sell
17:10:17	R2037	On 04/08/2016			Bond Future	1	17,500,000	0.00 Member	Sell
17:10:17	R2037	On 04/08/2016			Bond Future	1	17,500,000	0.00 Client	Buy
Total for R2037 Bond Future						7	88,400,000	0.00	
15:17:43	R209	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Buy
15:17:43	R209	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Sell
15:24:46	R209	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:24:46	R209	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Buy
16:30:32	R209	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Sell
16:30:32	R209	On 04/08/2016			Bond Future	1	19,000,000	0.00 Client	Buy
Total for R209 Bond Future						6	46,600,000	0.00	
16:38:27	R210	On 05/05/2016			Bond Future	1	11,300,000	0.00 Member	Buy
16:38:27	R210	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:50:19	R210	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Buy
16:50:19	R210	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy
16:50:19	R210	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Sell
16:50:19	R210	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:50:19	R210	On 05/05/2016			Bond Future	1	7,000,000	0.00 Client	Sell
16:50:19	R210	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
16:50:19	R210	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Sell
16:50:19	R210	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R210 Bond Future						10	45,200,000	0.00	
16:40:55	R212	On 05/05/2016			Bond Future	1	29,000,000	0.00 Member	Buy
16:40:55	R212	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	13,700,000	0.00 Member	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	13,700,000	0.00 Client	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:51:51	R212	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:51:51	R212	On 05/05/2016			Bond Future	1	12,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	12,200,000	0.00 Member	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:51:51	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:51:51	R212	On 05/05/2016			Bond Future	1	12,200,000	0.00 Member	Buy
16:51:51	R212	On 05/05/2016			Bond Future	1	13,700,000	0.00 Member	Buy
Total for R212 Bond Future						16	116,000,000	0.00	
11:53:23	R213	On 05/05/2016			Bond Future	1	17,300,000	0.00 Member	Buy
11:53:23	R213	On 05/05/2016			Bond Future	1	22,300,000	0.00 Member	Sell
12:29:34	R213	On 05/05/2016			Bond Future	1	17,300,000	0.00 Member	Sell
12:29:34	R213	On 05/05/2016			Bond Future	1	17,300,000	0.00 Client	Buy
12:29:34	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
12:29:34	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:29:34	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Buy
16:30:32	R213	On 04/08/2016			Bond Future	1	23,200,000	0.00 Member	Sell
16:30:32	R213	On 04/08/2016			Bond Future	1	9,700,000	0.00 Member	Buy
17:08:22	R213	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:08:22	R213	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
17:08:22	R213	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:08:23	R213	On 04/08/2016			Bond Future	1	12,700,000	0.00 Member	Sell
17:08:23	R213	On 04/08/2016			Bond Future	1	9,700,000	0.00 Client	Buy
17:08:23	R213	On 04/08/2016			Bond Future	1	9,700,000	0.00 Member	Sell
17:08:23	R213	On 04/08/2016			Bond Future	1	12,700,000	0.00 Member	Buy
17:08:23	R213	On 04/08/2016			Bond Future	1	12,700,000	0.00 Client	Buy
Total for R213 Bond Future						17	182,000,000	0.00	
Grand Total for all Instruments						139	1,244,040,000	0.00	