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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:02:05	AL37	On 04/08/2016		Index Future	1	50,000	0.00 Client	Buy
15:02:05	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:19:10	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:19:10	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:19:10	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:19:11	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:19:11	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:19:11	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:19:12	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:19:12	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:19:12	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:19:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:19:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:19:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:19:14	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:19:14	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for AL37 Index Future						16	200,000	0.00	
15:57:57	AL7T	On 04/08/2016			Index Future	1	10,000	0.00 Client	Sell
15:57:57	AL7T	On 04/08/2016			Index Future	1	10,000	0.00 Client	Buy
Total for AL7T Index Future						2	20,000	0.00	
16:30:54	ES33	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
16:30:54	ES33	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
16:51:49	ES33	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:51:49	ES33	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
16:51:49	ES33	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
16:51:49	ES33	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:51:49	ES33	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
Total for ES33 Bond Future						7	3,600,000	0.00	
16:40:35	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Client	Buy
16:40:35	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Member	Sell
16:44:58	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Member	Sell
16:44:58	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Member	Buy
17:35:39	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Member	Buy
17:35:39	GOVI	On 04/08/2016			GOVI	1	60,000	0.00 Client	Sell
Total for GOVI GOVI						6	360,000	0.00	
16:30:54	I2033	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
16:30:54	I2033	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
16:51:08	I2033	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
16:51:08	I2033	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
16:51:08	I2033	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:51:08	I2033	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
16:51:08	I2033	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						7	3,600,000	0.00	
16:30:54	I2038	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Sell
16:30:54	I2038	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
16:52:38	I2038	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
16:52:38	I2038	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Buy
16:52:38	I2038	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
16:52:38	I2038	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:52:38	I2038	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
16:52:38	I2038	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
16:52:38	I2038	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
16:52:38	I2038	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
Total for I2038 Bond Future						10	18,400,000	0.00	
16:34:15	I2046	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:34:15	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:34:15	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:34:15	I2046	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:34:16	I2046	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:34:16	I2046	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:34:16	I2046	On 04/08/2016			Bond Future	1	3,700,000	0.00 Client	Buy
16:34:16	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:34:16	I2046	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Sell
16:34:16	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
Total for I2046 Bond Future						10	11,200,000	0.00	
14:11:14	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:11:14	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:11:14	I2050	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
14:11:14	I2050	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
16:30:54	I2050	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
16:30:54	I2050	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:18	I2050	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
16:53:18	I2050	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Sell
16:53:18	I2050	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:53:18	I2050	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Buy
16:53:18	I2050	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
Total for I2050 Bond Future						11	17,600,000	0.00	
16:10:09	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Client	Sell
16:10:09	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future						2	40,000	0.00	
11:27:24	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:27:24	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
14:17:24	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
14:17:24	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:43:18	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
14:43:18	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
14:43:18	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:03:50	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
15:03:50	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
15:03:50	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
15:03:50	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:03:50	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
15:03:50	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						21	13,400,000	0.00	
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:25:56	R197	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:25:56	R197	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:25:56	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for R197 Bond Future						10	2,200,000	0.00	
16:25:56	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:25:56	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:25:56	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:25:56	R202	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
16:25:56	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:25:56	R202	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
16:30:54	R202	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Sell
16:30:54	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:55:10	R202	On 04/08/2016			Bond Future	1	5,500,000	0.00 Member	Sell
16:55:10	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	5,500,000	0.00 Member	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:55:10	R202	On 04/08/2016			Bond Future	1	5,500,000	0.00 Client	Buy
16:55:10	R202	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						19	40,000,000	0.00	
8:51:20	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
8:51:20	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
8:51:20	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
8:51:20	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
11:04:23	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
11:04:23	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
Total for R2037 Bond Future						6	18,000,000,000	0.00	
8:51:20	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
8:51:20	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
8:51:20	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
8:51:20	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
11:04:15	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
11:04:15	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
14:17:24	R2048	On 04/08/2016			Bond Future	1	3,900,000	0.00 Member	Sell
14:17:24	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
14:48:48	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
14:48:48	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for R2048 Bond Future						25	18,015,600,000	0.00	
14:17:24	R208	On 04/08/2016			Bond Future	1	23,300,000	0.00 Member	Sell
14:17:24	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Sell
14:47:18	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:47:18	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
14:47:18	R208	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
14:47:18	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R208 Bond Future						19	93,200,000	0.00	
14:17:24	R209	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
14:17:24	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:16	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
14:42:16	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:42:16	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
14:42:16	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
14:42:16	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
Total for R209 Bond Future						19	6,000,000	0.00	
16:34:15	R211	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:34:15	R211	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R211 Bond Future						2	400,000	0.00	
16:34:15	R212	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:34:15	R212	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R212 Bond Future						2	2,400,000	0.00	
Grand Total for all Instruments						194	36,228,220,000	0.00	