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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:13:18	AL37	On 04/08/2016		Index Future	1	60,000	0.00 Client	Buy
12:13:18	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Member	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
12:15:38	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Client	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
12:15:38	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Member	Buy
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
12:15:38	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:52	AL37	On 04/08/2016			Index Future	1	30,000	0.00 Client	Buy
15:19:52	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Sell
16:35:42	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Client	Sell
16:35:42	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Sell
16:35:42	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:35:43	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:35:43	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Client	Sell
16:35:43	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:35:43	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Sell
16:35:43	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Client	Sell
Total for AL37 Index Future						26	360,000	0.00	
10:34:48	ES33	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
10:34:48	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
10:34:48	ES33	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for ES33 Bond Future						3	1,600,000	0.00	
12:04:13	I2033	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:04:13	I2033	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
12:20:33	I2033	On 04/08/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:20:33	I2033	On 04/08/2016			Bond Future	1	15,000,000	0.00 Client	Buy
12:20:33	I2033	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
12:20:33	I2033	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:20:33	I2033	On 04/08/2016			Bond Future	1	15,000,000	0.00 Member	Sell
Total for I2033 Bond Future						7	80,000,000	0.00	
10:34:48	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:34:48	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
10:34:48	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
10:34:48	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
10:34:48	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:34:48	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:48	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Buy
12:52:35	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
13:04:16	R186	On 04/08/2016			Bond Future	1	300,000,000	0.00 Member	Buy
13:04:16	R186	On 04/08/2016			Bond Future	1	200,000,000	0.00 Member	Sell
13:05:45	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Member	Buy
13:05:45	R186	On 04/08/2016			Bond Future	1	300,000,000	0.00 Member	Sell
13:56:51	R186	On 04/08/2016			Bond Future	1	204,000,000	0.00 Member	Buy
13:56:51	R186	On 04/08/2016			Bond Future	1	219,500,000	0.00 Member	Sell
14:14:01	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Buy
14:14:01	R186	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Buy
14:14:01	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Client	Buy
14:14:01	R186	On 04/08/2016			Bond Future	1	204,000,000	0.00 Member	Sell
14:14:01	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Sell
14:14:01	R186	On 04/08/2016			Bond Future	1	7,400,000	0.00 Client	Buy
14:14:01	R186	On 04/08/2016			Bond Future	1	204,000,000	0.00 Client	Buy
14:14:01	R186	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	37,000,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	37,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	2,500,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	37,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	44,300,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	44,300,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	28,600,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	2,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	55,100,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	55,100,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	55,100,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	28,600,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	44,300,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	28,600,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Sell
17:11:58	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	2,500,000	0.00 Member	Buy
17:11:58	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R186 Bond Future						57	2,683,800,000	0.00	
10:34:48	R202	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
10:34:48	R202	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Buy
10:34:48	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
10:34:48	R202	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R202 Bond Future						4	4,400,000	0.00	
11:33:01	R2037	On 04/08/2016			Bond Future	1	34,000,000	0.00 Member	Sell
11:33:01	R2037	On 04/08/2016			Bond Future	1	37,000,000	0.00 Member	Buy
13:25:42	R2037	On 04/08/2016			Bond Future	1	34,000,000	0.00 Client	Sell
13:25:42	R2037	On 04/08/2016			Bond Future	1	34,000,000	0.00 Member	Buy
13:25:42	R2037	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
13:25:42	R2037	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Sell
13:25:42	R2037	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2037 Bond Future						7	148,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:10:49	R2044	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Buy
14:10:49	R2044	On 04/08/2016			Bond Future	1	4,200,000	0.00 Client	Sell
Total for R2044 Bond Future						2	8,400,000	0.00	
12:11:15	R2048	On 04/08/2016			Bond Future	1	14,200,000	0.00 Member	Sell
12:11:15	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	8,400,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	8,400,000	0.00 Client	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	8,400,000	0.00 Member	Sell
12:31:15	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:31:15	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
Total for R2048 Bond Future						19	56,800,000	0.00	
12:14:06	R208	On 04/08/2016			Bond Future	1	16,100,000	0.00 Member	Sell
12:14:06	R208	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,700,000	0.00 Member	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,700,000	0.00 Client	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
12:29:50	R208	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:29:50	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Sell
12:29:50	R208	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Buy
12:29:50	R208	On 04/08/2016			Bond Future	1	4,700,000	0.00 Member	Sell
Total for R208 Bond Future						13	64,400,000	0.00	
Grand Total for all Instruments						138	3,047,760,000	0.00	