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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:54	I2033	On 04/08/2016		Bond Future	1	2,800,000	0.00 Member	Buy
10:46:54	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	1,800,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Buy
11:16:47	I2033	On 04/08/2016		Bond Future	1	1,800,000	0.00 Member	Buy
11:16:47	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Buy
11:16:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
11:16:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Buy
11:16:47	I2033	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
11:16:47	I2033	On 04/08/2016		Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:47	I2033	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:16:47	I2033	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for I2033 Bond Future						19	11,200,000	0.00	
10:46:54	I2038	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
10:46:54	I2038	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Sell
Total for I2038 Bond Future						2	36,000,000	0.00	
9:54:35	I2046	On 04/08/2016			Bond Future	1	24,400,000	0.00 Member	Sell
9:54:35	I2046	On 04/08/2016			Bond Future	1	24,400,000	0.00 Client	Buy
11:45:48	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	9,700,000	0.00 Client	Buy
11:45:48	I2046	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
11:45:48	I2046	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for I2046 Bond Future						10	68,200,000	0.00	
11:45:48	I2050	On 04/08/2016			Bond Future	1	11,500,000	0.00 Client	Sell
11:45:48	I2050	On 04/08/2016			Bond Future	1	11,500,000	0.00 Client	Buy
Total for I2050 Bond Future						2	23,000,000	0.00	
8:22:34	R186	On 04/08/2016			Bond Future	1	33,400,000	0.00 Member	Buy
8:22:34	R186	On 04/08/2016			Bond Future	1	23,500,000	0.00 Member	Sell
9:18:26	R186	On 04/08/2016			Bond Future	1	9,900,000	0.00 Member	Sell
9:18:26	R186	On 04/08/2016			Bond Future	1	23,500,000	0.00 Member	Buy
9:18:26	R186	On 04/08/2016			Bond Future	1	9,900,000	0.00 Client	Sell
9:18:26	R186	On 04/08/2016			Bond Future	1	9,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:18:26	R186	On 04/08/2016			Bond Future	1	23,500,000	0.00 Client	Sell
11:15:18	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
11:15:18	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
11:37:30	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
11:37:30	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
11:37:30	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:37:30	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
11:37:30	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:52:51	R186	On 03/11/2016			Bond Future	1	104,700,000	0.00 Member	Buy
12:52:51	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	42,800,000	0.00 Member	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	52,700,000	0.00 Member	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Client	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	42,800,000	0.00 Client	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
13:10:37	R186	On 03/11/2016			Bond Future	1	42,800,000	0.00 Member	Buy
13:10:37	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	52,700,000	0.00 Client	Sell
13:10:37	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Buy
13:10:37	R186	On 03/11/2016			Bond Future	1	52,700,000	0.00 Member	Buy
14:27:37	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
14:33:33	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:33:33	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
14:35:04	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
14:35:04	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
14:48:28	R186	On 04/08/2016			Bond Future	1	14,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:48:28	R186	On 04/08/2016			Bond Future	1	14,200,000	0.00 Member	Sell
15:04:25	R186	On 04/08/2016			Bond Future	1	14,200,000	0.00 Member	Buy
15:04:25	R186	On 04/08/2016			Bond Future	1	14,200,000	0.00 Client	Sell
15:22:17	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:22:17	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
15:43:25	R186	On 04/08/2016	9.60	Put	Bond Future	1	3,900,000	0.00 Member	Sell
15:43:25	R186	On 04/08/2016	9.10	Put	Bond Future	1	5,200,000	0.00 Member	Buy
15:43:25	R186	On 04/08/2016	9.40	Put	Bond Future	1	3,400,000	0.00 Member	Sell
15:43:25	R186	On 04/08/2016	9.20	Put	Bond Future	1	5,200,000	0.00 Member	Buy
15:43:25	R186	On 04/08/2016	9.60	Put	Bond Future	1	160,400,000	0.00 Member	Buy
15:43:25	R186	On 04/08/2016	9.20	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:43:25	R186	On 04/08/2016	9.10	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:43:25	R186	On 04/08/2016	9.40	Put	Bond Future	1	143,100,000	0.00 Member	Buy
15:47:52	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
15:47:52	R186	On 04/08/2016			Bond Future	1	501,200,000	0.00 Member	Buy
15:58:14	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
15:58:14	R186	On 04/08/2016			Bond Future	1	75,000,000	0.00 Member	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	54,300,000	0.00 Member	Buy
16:20:38	R186	On 04/08/2016			Bond Future	1	35,700,000	0.00 Member	Buy
16:20:38	R186	On 04/08/2016			Bond Future	1	167,900,000	0.00 Member	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	54,300,000	0.00 Client	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	35,700,000	0.00 Client	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	167,900,000	0.00 Client	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	54,300,000	0.00 Member	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	35,700,000	0.00 Member	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	28,100,000	0.00 Member	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	28,100,000	0.00 Member	Buy
16:20:38	R186	On 04/08/2016			Bond Future	1	28,100,000	0.00 Client	Sell
16:20:38	R186	On 04/08/2016			Bond Future	1	167,900,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	18,700,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	15,800,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	18,700,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	17,700,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	17,700,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	26,100,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	26,100,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	18,700,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	9,700,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	17,700,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	5,300,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	9,000,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	9,700,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	15,800,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	26,100,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	25,100,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Buy
16:20:39	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Client	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	9,700,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	15,800,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Sell
16:20:39	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	23,100,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	23,100,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	23,100,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Member	Sell
17:26:29	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Buy
17:26:29	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Client	Buy
17:26:30	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:26:30	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	46,000,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	7,700,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	10,500,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	41,400,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	10,500,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	9,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	7,700,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	35,400,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	6,100,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	35,400,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	35,400,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	10,500,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	9,400,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	41,400,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	41,400,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	3,900,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	9,400,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	7,700,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	6,100,000	0.00 Member	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	46,000,000	0.00 Client	Sell
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	3,900,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	46,000,000	0.00 Member	Buy
17:28:51	R186	On 04/08/2016	9.60	Put	Bond Future	1	6,100,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	41,700,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	36,600,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	6,800,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	5,400,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	31,600,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	9,300,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	8,300,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	41,700,000	0.00 Member	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	3,400,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	36,600,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	41,700,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	8,300,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	36,600,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	3,400,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	9,300,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	6,800,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	5,400,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	9,300,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	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
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	8,300,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	5,400,000	0.00 Client	Sell
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	6,800,000	0.00 Member	Buy
17:30:52	R186	On 04/08/2016	9.40	Put	Bond Future	1	31,600,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	5,200,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	55,600,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	15,100,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	55,600,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	60,400,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	15,100,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	77,000,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	13,400,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	12,400,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	10,900,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	55,600,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	15,100,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	60,400,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	13,400,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	10,900,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	77,000,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	60,400,000	0.00 Member	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	77,000,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	13,400,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	5,200,000	0.00 Client	Buy
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	12,400,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	10,900,000	0.00 Member	Sell
17:34:02	R186	On 04/08/2016	9.20	Put	Bond Future	1	12,400,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	13,400,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	77,000,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	60,400,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	5,200,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	12,400,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	10,900,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	60,400,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	15,100,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	55,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	15,100,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	77,000,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	13,400,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	55,600,000	0.00 Member	Sell
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	10,900,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	12,400,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	10,900,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	55,600,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	15,100,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	77,000,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	60,400,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	5,200,000	0.00 Client	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	13,400,000	0.00 Member	Buy
17:34:08	R186	On 04/08/2016	9.10	Put	Bond Future	1	12,400,000	0.00 Member	Buy

Total for R186 Bond Future

236 6,149,000,000 0.00

10:46:54	R197	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
10:46:54	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
11:15:23	R197	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
11:15:23	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:15:23	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:15:23	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:15:23	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R197 Bond Future						16	9,200,000	0.00	
10:46:54	R202	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
10:46:54	R202	On 04/08/2016			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	40,000,000	0.00	
8:22:34	R2032	On 04/08/2016			Bond Future	1	84,000,000	0.00 Member	Sell
8:22:34	R2032	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Buy
9:19:23	R2032	On 04/08/2016			Bond Future	1	70,000,000	0.00 Client	Buy
9:19:23	R2032	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Buy
9:19:23	R2032	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Sell
9:19:23	R2032	On 04/08/2016			Bond Future	1	14,000,000	0.00 Client	Buy
9:19:23	R2032	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Sell
12:14:45	R2032	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Sell
12:14:45	R2032	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Buy
16:58:37	R2032	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Sell
16:58:37	R2032	On 04/08/2016			Bond Future	1	7,400,000	0.00 Client	Buy
Total for R2032 Bond Future						11	365,600,000	0.00	
8:22:34	R2035	On 04/08/2016			Bond Future	1	75,600,000	0.00 Member	Buy
8:22:34	R2035	On 04/08/2016			Bond Future	1	66,000,000	0.00 Member	Sell
9:20:27	R2035	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
9:20:27	R2035	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Sell
9:20:27	R2035	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
9:20:27	R2035	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Buy
9:20:27	R2035	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Sell
9:20:27	R2035	On 04/08/2016			Bond Future	1	66,000,000	0.00 Member	Buy
9:20:27	R2035	On 04/08/2016			Bond Future	1	66,000,000	0.00 Client	Sell
9:20:27	R2035	On 04/08/2016			Bond Future	1	6,200,000	0.00 Client	Sell
15:22:17	R2035	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
15:22:17	R2035	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						12	303,200,000	0.00	
8:22:34	R2037	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Sell
8:22:34	R2037	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Buy
9:17:46	R2037	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
9:17:46	R2037	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
9:17:46	R2037	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Sell
9:17:46	R2037	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
9:17:46	R2037	On 04/08/2016			Bond Future	1	3,200,000	0.00 Client	Buy
15:22:17	R2037	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
15:22:17	R2037	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:54:16	R2037	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:54:16	R2037	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:54:16	R2037	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
15:54:17	R2037	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:54:17	R2037	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
15:54:17	R2037	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
15:54:18	R2037	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:54:18	R2037	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
Total for R2037 Bond Future						17	31,200,000	0.00	
15:22:17	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:22:17	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R204 Bond Future						2	200,000	0.00	
8:22:34	R207	On 04/08/2016			Bond Future	1	171,500,000	0.00 Member	Buy
8:22:34	R207	On 04/08/2016			Bond Future	1	78,200,000	0.00 Member	Sell
8:28:58	R207	On 04/08/2016			Bond Future	1	10,100,000	0.00 Member	Sell
8:28:58	R207	On 04/08/2016			Bond Future	1	10,100,000	0.00 Client	Sell
8:28:58	R207	On 04/08/2016			Bond Future	1	10,100,000	0.00 Member	Buy
8:28:59	R207	On 04/08/2016			Bond Future	1	83,200,000	0.00 Client	Sell
8:28:59	R207	On 04/08/2016			Bond Future	1	83,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:28:59	R207	On 04/08/2016			Bond Future	1	83,200,000	0.00 Member	Buy
8:29:00	R207	On 04/08/2016			Bond Future	1	78,200,000	0.00 Member	Buy
8:29:00	R207	On 04/08/2016			Bond Future	1	78,200,000	0.00 Client	Sell
14:48:28	R207	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Buy
14:48:28	R207	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Sell
15:04:48	R207	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Buy
15:04:48	R207	On 04/08/2016			Bond Future	1	11,000,000	0.00 Client	Sell
Total for R207 Bond Future						14	730,000,000	0.00	
8:22:34	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Sell
8:22:34	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Buy
9:20:59	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Client	Buy
9:20:59	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Sell
15:22:17	R209	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
15:22:17	R209	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
15:52:40	R209	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:52:40	R209	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:52:40	R209	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
15:52:40	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:52:40	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:52:40	R209	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:52:40	R209	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
15:52:40	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R209 Bond Future						14	45,600,000	0.00	
10:46:54	R211	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:46:54	R211	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R211 Bond Future						2	200,000	0.00	
10:46:54	R212	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
10:46:54	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:14:16	R212	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
Total for R212 Bond Future						16	4,400,000	0.00	
12:52:51	R214	On 03/11/2016			Bond Future	1	158,500,000	0.00 Member	Sell
12:52:51	R214	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	7,800,000	0.00 Client	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	64,800,000	0.00 Member	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	79,900,000	0.00 Member	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	79,900,000	0.00 Client	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	64,800,000	0.00 Client	Buy
13:08:53	R214	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Sell
13:08:53	R214	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
13:08:53	R214	On 03/11/2016			Bond Future	1	64,800,000	0.00 Member	Sell
13:08:53	R214	On 03/11/2016			Bond Future	1	79,900,000	0.00 Member	Sell
13:08:53	R214	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R214 Bond Future						13	634,000,000	0.00	
Grand Total for all Instruments						388	8,451,000,000	0.00	