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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:42:18	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Buy
12:42:18	R186	On 03/11/2016		Bond Future	1	165,000,000	0.00 Member	Sell
12:53:16	R186	On 03/11/2016		Bond Future	1	100,000,000	0.00 Member	Sell
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Member	Sell
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Client	Buy
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Member	Sell
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Member	Buy
12:53:16	R186	On 03/11/2016		Bond Future	1	100,000,000	0.00 Member	Buy
12:53:16	R186	On 03/11/2016		Bond Future	1	100,000,000	0.00 Client	Buy
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Client	Buy
12:53:16	R186	On 03/11/2016		Bond Future	1	20,000,000	0.00 Member	Buy
12:53:17	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Member	Sell
12:53:17	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Client	Buy
12:53:17	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Member	Buy
12:53:17	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Sell
12:53:17	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:41	R186	On 03/11/2016			Bond Future	1	25,100,000	0.00 Member	Sell
17:17:41	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:28:20	R186	On 03/11/2016			Bond Future	1	3,100,000	0.00 Member	Buy
17:28:20	R186	On 03/11/2016			Bond Future	1	18,000,000	0.00 Member	Buy
17:28:20	R186	On 03/11/2016			Bond Future	1	18,000,000	0.00 Client	Buy
17:28:20	R186	On 03/11/2016			Bond Future	1	18,000,000	0.00 Member	Sell
17:28:20	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:28:20	R186	On 03/11/2016			Bond Future	1	3,100,000	0.00 Member	Sell
17:28:20	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:28:20	R186	On 03/11/2016			Bond Future	1	3,100,000	0.00 Client	Buy
17:32:03	R186	On 03/11/2016			Bond Future	1	89,000,000	0.00 Member	Sell
17:32:03	R186	On 03/11/2016			Bond Future	1	80,000,000	0.00 Member	Buy
17:39:41	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Buy
17:39:41	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Client	Buy
17:39:41	R186	On 03/11/2016			Bond Future	1	80,000,000	0.00 Client	Buy
17:39:41	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Sell
17:39:41	R186	On 03/11/2016			Bond Future	1	80,000,000	0.00 Member	Sell
Total for R186 Bond Future						33	1,116,400,000	0.00	
12:13:22	R2023	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
12:13:22	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
15:58:15	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Buy
15:58:15	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
15:58:15	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
15:58:15	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:58:15	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2023 Bond Future						7	17,600,000	0.00	
17:17:41	R2032	On 03/11/2016			Bond Future	1	77,600,000	0.00 Member	Sell
17:17:41	R2032	On 03/11/2016			Bond Future	1	7,600,000	0.00 Member	Buy
17:27:13	R2032	On 03/11/2016			Bond Future	1	18,000,000	0.00 Member	Buy
17:27:13	R2032	On 03/11/2016			Bond Future	1	52,000,000	0.00 Member	Buy
17:27:13	R2032	On 03/11/2016			Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:27:13	R2032	On 03/11/2016			Bond Future	1	7,600,000	0.00 Member	Sell
17:27:13	R2032	On 03/11/2016			Bond Future	1	52,000,000	0.00 Client	Buy
17:27:13	R2032	On 03/11/2016			Bond Future	1	18,000,000	0.00 Member	Sell
17:27:13	R2032	On 03/11/2016			Bond Future	1	52,000,000	0.00 Member	Sell
17:27:13	R2032	On 03/11/2016			Bond Future	1	7,600,000	0.00 Client	Buy
Total for R2032 Bond Future						10	310,400,000	0.00	
17:25:54	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Sell
17:25:54	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Buy
17:33:55	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Sell
17:33:55	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Client	Buy
17:43:43	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Sell
17:43:43	R2037	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Buy
Total for R2037 Bond Future						6	121,200,000	0.00	
12:42:18	R204	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:42:18	R204	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:54:20	R204	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:54:20	R204	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R204 Bond Future						4	40,000,000	0.00	
12:42:18	R207	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:42:18	R207	On 03/11/2016			Bond Future	1	395,000,000	0.00 Member	Sell
12:54:00	R207	On 03/11/2016			Bond Future	1	320,000,000	0.00 Client	Buy
12:54:00	R207	On 03/11/2016			Bond Future	1	320,000,000	0.00 Member	Sell
12:54:00	R207	On 03/11/2016			Bond Future	1	40,000,000	0.00 Member	Sell
12:54:00	R207	On 03/11/2016			Bond Future	1	320,000,000	0.00 Member	Buy
12:54:00	R207	On 03/11/2016			Bond Future	1	40,000,000	0.00 Member	Buy
12:54:00	R207	On 03/11/2016			Bond Future	1	40,000,000	0.00 Client	Buy
12:54:01	R207	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
12:54:01	R207	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
12:54:01	R207	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:01	R207	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:54:01	R207	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
17:17:41	R207	On 03/11/2016			Bond Future	1	42,900,000	0.00 Member	Sell
17:17:41	R207	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:28:58	R207	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
17:28:58	R207	On 03/11/2016			Bond Future	1	28,600,000	0.00 Member	Buy
17:28:58	R207	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:58	R207	On 03/11/2016			Bond Future	1	13,300,000	0.00 Member	Buy
17:28:58	R207	On 03/11/2016			Bond Future	1	28,600,000	0.00 Member	Sell
17:28:58	R207	On 03/11/2016			Bond Future	1	13,300,000	0.00 Member	Sell
17:28:58	R207	On 03/11/2016			Bond Future	1	28,600,000	0.00 Client	Buy
17:28:58	R207	On 03/11/2016			Bond Future	1	13,300,000	0.00 Client	Buy
Total for R207 Bond Future						23	1,751,600,000	0.00	
12:50:06	R209	On 03/11/2016	8.87	Call	Bond Future	1	25,000,000	0.00 Member	Sell
12:50:06	R209	On 03/11/2016	9.45	Put	Bond Future	1	25,000,000	0.00 Member	Sell
12:50:06	R209	On 03/11/2016	9.05	Put	Bond Future	1	25,000,000	0.00 Member	Buy
12:50:06	R209	On 03/11/2016	8.87	Call	Bond Future	1	25,000,000	0.00 Member	Buy
12:50:06	R209	On 03/11/2016	9.45	Put	Bond Future	1	25,000,000	0.00 Member	Buy
12:50:06	R209	On 03/11/2016	9.05	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:20:38	R209	On 03/11/2016	8.87	Call	Bond Future	1	25,000,000	0.00 Member	Buy
13:20:38	R209	On 03/11/2016	8.87	Call	Bond Future	1	25,000,000	0.00 Client	Sell
13:21:17	R209	On 03/11/2016	9.05	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:21:17	R209	On 03/11/2016	9.05	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:21:33	R209	On 03/11/2016	9.45	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:21:33	R209	On 03/11/2016	9.45	Put	Bond Future	1	25,000,000	0.00 Client	Sell
17:17:41	R209	On 03/11/2016			Bond Future	1	7,100,000	0.00 Member	Sell
17:17:41	R209	On 03/11/2016			Bond Future	1	7,100,000	0.00 Member	Buy
17:26:31	R209	On 03/11/2016			Bond Future	1	7,100,000	0.00 Member	Sell
17:26:31	R209	On 03/11/2016			Bond Future	1	7,100,000	0.00 Client	Buy
Total for R209 Bond Future						16	328,400,000	0.00	
Grand Total for all Instruments						99	3,685,600,000	0.00	