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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:56:47	R186	On 03/11/2016		Bond Future	1	35,000,000	0.00 Member	Sell
7:56:47	R186	On 03/11/2016		Bond Future	1	35,000,000	0.00 Member	Buy
10:03:15	R186	On 03/11/2016		Bond Future	1	54,300,000	0.00 Member	Sell
10:03:15	R186	On 03/11/2016		Bond Future	1	2,100,000	0.00 Member	Buy
11:49:14	R186	On 03/11/2016		Bond Future	1	1,900,000	0.00 Member	Sell
11:49:14	R186	On 03/11/2016		Bond Future	1	650,300,000	0.00 Client	Buy
11:52:18	R186	On 03/11/2016		Bond Future	1	73,200,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016		Bond Future	1	51,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016		Bond Future	1	29,500,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016		Bond Future	1	75,600,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016		Bond Future	1	3,100,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016		Bond Future	1	7,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016		Bond Future	1	3,100,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016		Bond Future	1	19,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016		Bond Future	1	28,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016		Bond Future	1	58,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	14,100,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	35,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	29,500,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	28,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	73,200,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	73,200,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	58,200,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	51,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	19,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	14,400,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	14,400,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	14,100,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	35,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	13,200,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	8,000,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	13,200,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	10,900,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	75,600,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	14,400,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	13,200,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	28,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	8,000,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	35,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	14,100,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	190,400,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	10,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	51,900,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	29,500,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	19,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	58,200,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	10,900,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	190,400,000	0.00 Member	Buy
11:52:18	R186	On 03/11/2016			Bond Future	1	190,400,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	75,600,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	8,000,000	0.00 Client	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	3,100,000	0.00 Member	Sell
11:52:18	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
13:16:15	R186	On 03/11/2016			Bond Future	1	45,900,000	0.00 Member	Sell
13:16:15	R186	On 03/11/2016			Bond Future	1	45,900,000	0.00 Member	Buy
13:16:15	R186	On 03/11/2016			Bond Future	1	45,900,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
13:16:16	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
13:16:16	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
14:09:28	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
14:09:28	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
14:24:52	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
14:24:52	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
14:32:01	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
14:32:01	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
14:34:35	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Sell
14:34:35	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
15:23:00	R186	On 03/11/2016			Bond Future	1	23,000,000	0.00 Member	Sell
15:23:00	R186	On 03/11/2016			Bond Future	1	165,000,000	0.00 Member	Buy
15:36:38	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
15:36:38	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	23,000,000	0.00 Member	Buy
15:59:43	R186	On 03/11/2016			Bond Future	1	63,000,000	0.00 Member	Buy
15:59:43	R186	On 03/11/2016			Bond Future	1	48,000,000	0.00 Member	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Member	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	63,000,000	0.00 Member	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	23,000,000	0.00 Client	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	48,000,000	0.00 Member	Buy
15:59:43	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Client	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	63,000,000	0.00 Client	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	48,000,000	0.00 Client	Sell
15:59:43	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Member	Buy
16:02:59	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:02:59	R186	On 03/11/2016			Bond Future	1	43,000,000	0.00 Member	Sell
16:16:57	R186	On 03/11/2016	9.10	Put	Bond Future	1	27,400,000	0.00 Member	Sell
16:16:57	R186	On 03/11/2016	9.10	Put	Bond Future	1	509,200,000	0.00 Member	Buy
16:20:50	R186	On 03/11/2016	8.90	Put	Bond Future	1	27,400,000	0.00 Member	Buy
16:20:50	R186	On 03/11/2016	8.90	Put	Bond Future	1	509,200,000	0.00 Member	Sell
16:53:57	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:57	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
16:55:37	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
16:55:37	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
17:08:45	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:08:45	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
17:08:45	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	9,800,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	13,400,000	0.00 Client	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	11,100,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	9,800,000	0.00 Member	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	13,400,000	0.00 Member	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	11,100,000	0.00 Client	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	9,800,000	0.00 Client	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	11,100,000	0.00 Member	Buy
17:08:46	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	13,400,000	0.00 Member	Sell
17:08:46	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	22,500,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	118,200,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	161,100,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	118,200,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	118,200,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	25,400,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	123,500,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	31,100,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	22,500,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	25,400,000	0.00 Member	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	161,100,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	123,500,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	22,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	161,100,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	31,100,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	27,400,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	27,400,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	31,100,000	0.00 Client	Buy
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	25,400,000	0.00 Member	Sell
17:13:43	R186	On 03/11/2016	8.90	Put	Bond Future	1	123,500,000	0.00 Client	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	25,400,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	123,500,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	27,400,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	22,500,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	25,400,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	118,200,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	25,400,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	161,100,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	123,500,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	31,100,000	0.00 Member	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	27,400,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	22,500,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	31,100,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	118,200,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	123,500,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	161,100,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	161,100,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	118,200,000	0.00 Client	Sell
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	22,500,000	0.00 Member	Buy
17:17:05	R186	On 03/11/2016	9.10	Put	Bond Future	1	31,100,000	0.00 Member	Buy
Total for R186 Bond Future						187	7,802,600,000	0.00	
15:28:20	R197	On 03/11/2016			Bond Future	1	25,300,000	0.00 Member	Buy
15:28:20	R197	On 03/11/2016			Bond Future	1	15,800,000	0.00 Member	Sell
16:01:53	R197	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
16:01:53	R197	On 03/11/2016			Bond Future	1	9,500,000	0.00 Client	Sell
16:01:53	R197	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Buy
16:01:54	R197	On 03/11/2016			Bond Future	1	15,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:54	R197	On 03/11/2016			Bond Future	1	15,800,000	0.00 Client	Sell
Total for R197 Bond Future						7	101,200,000	0.00	
14:43:09	R202	On 03/11/2016			Bond Future	1	29,800,000	0.00 Member	Buy
14:43:09	R202	On 03/11/2016			Bond Future	1	29,800,000	0.00 Member	Sell
14:50:40	R202	On 03/11/2016			Bond Future	1	29,800,000	0.00 Member	Buy
14:50:40	R202	On 03/11/2016			Bond Future	1	29,800,000	0.00 Client	Sell
15:28:20	R202	On 03/11/2016			Bond Future	1	14,500,000	0.00 Member	Buy
15:28:20	R202	On 03/11/2016			Bond Future	1	14,500,000	0.00 Client	Sell
Total for R202 Bond Future						6	148,200,000	0.00	
9:06:59	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
9:06:59	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
10:20:06	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
10:20:06	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	16,000,000	0.00	
10:15:19	R207	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
10:15:19	R207	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
15:57:58	R207	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
15:57:58	R207	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R207 Bond Future						4	20,000,000	0.00	
15:04:21	R212	On 03/11/2016			Bond Future	1	12,400,000	0.00 Member	Buy
15:04:21	R212	On 03/11/2016			Bond Future	1	12,400,000	0.00 Client	Sell
Total for R212 Bond Future						2	24,800,000	0.00	
Grand Total for all Instruments						210	8,112,800,000	0.00	