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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
8:49:28	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Member	Sell	
8:49:28	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Member	Buy	
8:51:54	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Member	Sell	
8:51:54	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Buy	
10:43:00	R186	On 02/02/2017	8.00	Call	Bond Future	1	4,000,000	0.00 Member	Sell
10:43:00	R186	On 02/02/2017	8.60	Call	Bond Future	1	4,000,000	0.00 Member	Buy
10:43:00	R186	On 02/02/2017	8.60	Call	Bond Future	1	700,000,000	0.00 Member	Sell
10:43:00	R186	On 02/02/2017	8.00	Call	Bond Future	1	700,000,000	0.00 Member	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	170,000,000	0.00 Member	Sell
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	195,000,000	0.00 Client	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	195,000,000	0.00 Member	Sell
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	56,000,000	0.00 Client	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	170,000,000	0.00 Client	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	56,000,000	0.00 Member	Sell
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	78,000,000	0.00 Member	Sell
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	78,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	56,000,000	0.00 Member	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	78,000,000	0.00 Client	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	195,000,000	0.00 Member	Buy
11:55:25	R186	On 02/02/2017	8.60	Call	Bond Future	1	170,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	15,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	12,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	4,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	12,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	40,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	32,000,000	0.00 Member	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	15,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	4,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	40,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	40,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	32,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	12,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	32,000,000	0.00 Member	Sell
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	49,000,000	0.00 Client	Buy
11:55:26	R186	On 02/02/2017	8.60	Call	Bond Future	1	15,000,000	0.00 Client	Buy
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	195,000,000	0.00 Member	Buy
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	195,000,000	0.00 Client	Sell
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	195,000,000	0.00 Member	Sell
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	170,000,000	0.00 Member	Sell
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	170,000,000	0.00 Member	Buy
11:56:40	R186	On 02/02/2017	8.00	Call	Bond Future	1	170,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	40,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	4,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	15,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	56,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	12,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	32,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	78,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	78,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	32,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	15,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	15,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	40,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	32,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	56,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	4,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	40,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	12,000,000	0.00 Member	Buy
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	12,000,000	0.00 Client	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	78,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	56,000,000	0.00 Member	Sell
11:56:41	R186	On 02/02/2017	8.00	Call	Bond Future	1	49,000,000	0.00 Member	Sell
12:10:54	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
12:10:54	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
12:12:22	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
12:12:22	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
12:47:10	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:10	R186	On 03/11/2016			Bond Future	1	39,500,000	0.00 Member	Sell
12:59:08	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:59:08	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
13:00:48	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
13:00:48	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
13:03:57	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
13:03:57	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			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
13:18:31	R186	On 03/11/2016			Bond Future	1	26,900,000	0.00 Member	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:18:31	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	26,900,000	0.00 Client	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	26,900,000	0.00 Member	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Buy
13:18:31	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Buy
14:47:19	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:47:19	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
15:02:51	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
15:02:51	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						105	5,779,800,000	0.00	
17:02:21	R204	On 03/11/2016			Bond Future	1	28,000,000	0.00 Member	Sell
17:02:21	R204	On 03/11/2016			Bond Future	1	97,000,000	0.00 Member	Buy
17:14:07	R204	On 03/11/2016			Bond Future	1	28,000,000	0.00 Client	Sell
17:14:07	R204	On 03/11/2016			Bond Future	1	69,000,000	0.00 Client	Sell
17:14:07	R204	On 03/11/2016			Bond Future	1	69,000,000	0.00 Member	Sell
17:14:07	R204	On 03/11/2016			Bond Future	1	69,000,000	0.00 Member	Buy
17:14:07	R204	On 03/11/2016			Bond Future	1	28,000,000	0.00 Member	Buy
Total for R204 Bond Future						7	388,000,000	0.00	
12:47:10	R2044	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Sell
12:47:10	R2044	On 03/11/2016			Bond Future	1	16,200,000	0.00 Member	Buy
13:21:49	R2044	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Buy
13:21:49	R2044	On 03/11/2016			Bond Future	1	2,600,000	0.00 Client	Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	5,500,000	0.00 Client	Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	8,100,000	0.00 Client	Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Sell
13:21:49	R2044	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2044 Bond Future						10	64,800,000	0.00	
12:47:10	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
12:47:10	R2048	On 03/11/2016			Bond Future	1	38,200,000	0.00 Member	Buy
13:17:23	R2048	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
13:17:23	R2048	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
13:17:23	R2048	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Buy
13:17:23	R2048	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
13:17:23	R2048	On 03/11/2016			Bond Future	1	30,900,000	0.00 Client	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
13:17:23	R2048	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R2048 Bond Future						13	152,800,000	0.00	
12:47:10	R207	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
12:47:10	R207	On 03/11/2016			Bond Future	1	40,900,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	9,700,000	0.00 Member	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	9,700,000	0.00 Client	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	9,700,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	8,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Sell
13:20:12	R207	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	7,500,000	0.00 Client	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	4,800,000	0.00 Client	Buy
13:20:12	R207	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Buy
Total for R207 Bond Future						19	163,600,000	0.00	
Grand Total for all Instruments						154	6,549,000,000	0.00	