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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:26	AL37	On 03/11/2016		Index Future	1	50,000	0.00 Member	Sell
14:37:26	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	20,000	0.00 Member	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	20,000	0.00 Member	Sell
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
14:40:44	AL37	On 03/11/2016		Index Future	1	20,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for AL37 Index Future						13	200,000	0.00	
8:54:54	GOVI	On 03/11/2016			GOVI	1	50,000	0.00 Client	Buy
8:54:54	GOVI	On 03/11/2016			GOVI	1	20,000	0.00 Member	Sell
9:08:02	GOVI	On 03/11/2016			GOVI	1	30,000	0.00 Member	Sell
9:08:02	GOVI	On 03/11/2016			GOVI	1	30,000	0.00 Member	Buy
9:08:02	GOVI	On 03/11/2016			GOVI	1	30,000	0.00 Client	Sell
9:08:02	GOVI	On 03/11/2016			GOVI	1	20,000	0.00 Client	Sell
9:08:02	GOVI	On 03/11/2016			GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI						7	200,000	0.00	
11:36:09	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:36:09	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:49:35	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
11:49:35	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:09:12	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Buy
14:09:12	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Sell
15:05:08	R186	On 03/11/2016	9.10	Put	Bond Future	1	5,400,000	0.00 Client	Sell
15:05:08	R186	On 03/11/2016	9.10	Put	Bond Future	1	5,400,000	0.00 Client	Buy
15:05:08	R186	On 03/11/2016	9.10	Put	Bond Future	1	5,400,000	0.00 Client	Sell
15:05:08	R186	On 03/11/2016	9.10	Put	Bond Future	1	5,400,000	0.00 Client	Buy
17:06:56	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Sell
17:06:56	R186	On 03/11/2016			Bond Future	1	9,600,000	0.00 Member	Buy
17:12:23	R186	On 03/11/2016			Bond Future	1	6,100,000	0.00 Member	Buy
17:12:23	R186	On 03/11/2016			Bond Future	1	198,000,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	96,700,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	9,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	6,500,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	96,700,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	17,400,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	6,500,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	14,300,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	14,300,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	6,100,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	6,100,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	14,300,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			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
17:25:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	17,400,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	96,700,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	4,800,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	17,400,000	0.00 Client	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	6,500,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:25:18	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Buy
17:25:18	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
17:31:43	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Buy
17:31:43	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Client	Sell
17:31:43	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Client	Sell
17:31:43	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Member	Sell
17:31:43	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Member	Buy
Total for R186 Bond Future						75	880,800,000	0.00	
10:30:45	R204	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
10:30:45	R204	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
12:26:02	R204	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
12:26:02	R204	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for R204 Bond Future						4	2,000,000	0.00	
11:51:13	R2048	On 03/11/2016			Bond Future	1	21,000,000	0.00 Member	Sell
11:51:13	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:28:39	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
12:28:39	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
12:28:39	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
12:28:39	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
12:28:39	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
12:46:06	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:46:06	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:46:06	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
12:46:06	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Sell
12:54:00	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
12:54:00	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
12:54:00	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
12:54:00	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
12:58:49	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:58:49	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Sell
12:59:04	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Sell
12:59:04	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
13:00:16	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
13:00:16	R2048	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
13:00:32	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
13:00:32	R2048	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2048 Bond Future						23	252,000,000	0.00	
17:22:23	R208	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Buy
17:22:23	R208	On 03/11/2016			Bond Future	1	35,900,000	0.00 Member	Sell
17:29:46	R208	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
17:29:46	R208	On 03/11/2016			Bond Future	1	3,400,000	0.00 Client	Buy
17:29:46	R208	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Sell
17:29:46	R208	On 03/11/2016			Bond Future	1	22,500,000	0.00 Member	Buy
17:29:46	R208	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
17:29:46	R208	On 03/11/2016			Bond Future	1	22,500,000	0.00 Client	Buy
17:29:46	R208	On 03/11/2016			Bond Future	1	22,500,000	0.00 Member	Sell
17:29:46	R208	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R208 Bond Future						10	143,600,000	0.00	
17:22:23	R213	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
17:22:23	R213	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:31:10	R213	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
17:31:10	R213	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
Total for R213 Bond Future						19	38,000,000	0.00	
Grand Total for all Instruments						151	1,316,800,000	0.00	