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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:01	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Buy
15:25:34	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Sell
15:31:06	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Client	Buy
15:31:06	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Sell
Total for ALBI Index Future					4	240,000	0.00	
9:06:58	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
9:06:58	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
14:31:09	I2025	On 05/05/2016		Bond Future	1	47,100,000	0.00 Client	Sell
14:31:09	I2025	On 05/05/2016		Bond Future	1	47,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						2	94,200,000	0.00	
9:16:44	R186	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:16:44	R186	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:46:16	R186	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
15:46:16	R186	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
15:49:18	R186	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
15:49:18	R186	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Buy
16:00:44	R186	On 05/05/2016	8.75	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:00:44	R186	On 05/05/2016	9.89	Put	Bond Future	1	400,000	0.00 Member	Sell
16:00:44	R186	On 05/05/2016	9.25	Call	Bond Future	1	400,000	0.00 Member	Buy
16:00:44	R186	On 05/05/2016	9.89	Put	Bond Future	1	18,000,000	0.00 Member	Buy
16:00:44	R186	On 05/05/2016	9.25	Call	Bond Future	1	18,000,000	0.00 Member	Sell
16:00:44	R186	On 05/05/2016	8.75	Call	Bond Future	1	18,000,000	0.00 Member	Buy
16:10:31	R186	On 05/05/2016	8.75	Call	Bond Future	1	400,000	0.00 Member	Sell
16:10:31	R186	On 05/05/2016	8.75	Call	Bond Future	1	400,000	0.00 Member	Buy
16:10:31	R186	On 05/05/2016	8.75	Call	Bond Future	1	400,000	0.00 Client	Sell
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	3,600,000	0.00 Client	Sell
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	11,500,000	0.00 Client	Sell
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	2,500,000	0.00 Client	Sell
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:15:35	R186	On 05/05/2016	8.75	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	400,000	0.00 Client	Buy
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	400,000	0.00 Member	Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	3,600,000	0.00 Client	Buy
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:35	R186	On 05/05/2016	9.25	Call	Bond Future	1	11,500,000	0.00 Client	Buy
16:17:23	R186	On 05/05/2016	9.89	Put	Bond Future	1	2,500,000	0.00 Member	Sell
16:17:23	R186	On 05/05/2016	9.89	Put	Bond Future	1	2,500,000	0.00 Member	Buy
16:17:23	R186	On 05/05/2016	9.89	Put	Bond Future	1	2,500,000	0.00 Client	Sell
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	3,600,000	0.00 Member	Buy
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	400,000	0.00 Member	Buy
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	3,600,000	0.00 Member	Sell
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	11,500,000	0.00 Client	Sell
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	3,600,000	0.00 Client	Sell
16:17:24	R186	On 05/05/2016	9.89	Put	Bond Future	1	400,000	0.00 Client	Sell
16:44:05	R186	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:44:05	R186	On 05/05/2016			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R186 Bond Future						47	346,000,000	0.00	
17:08:47	R2037	On 05/05/2016			Bond Future	1	45,700,000	0.00 Client	Sell
17:08:47	R2037	On 05/05/2016			Bond Future	1	45,700,000	0.00 Client	Buy
Total for R2037 Bond Future						2	91,400,000	0.00	
15:55:57	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
15:55:57	R213	On 05/05/2016			Bond Future	1	117,800,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	14,900,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	79,100,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	79,100,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	14,900,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	79,100,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	14,900,000	0.00 Member	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Client	Buy
16:45:30	R213	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Sell
16:45:30	R213	On 05/05/2016			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R213 Bond Future						22	471,200,000	0.00	
Grand Total for all Instruments						79	1,003,080,000	0.00	