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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:16	I2033	On 04/08/2016		Bond Future	1	23,900,000	0.00 Client	Buy
16:47:16	I2033	On 04/08/2016		Bond Future	1	23,900,000	0.00 Member	Sell
16:49:19	I2033	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Buy
16:49:19	I2033	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Sell
Total for I2033 Bond Future					4	49,800,000	0.00	
16:47:16	I2050	On 04/08/2016		Bond Future	1	167,500,000	0.00 Client	Buy
16:47:16	I2050	On 04/08/2016		Bond Future	1	167,500,000	0.00 Member	Sell
Total for I2050 Bond Future					2	335,000,000	0.00	
11:10:10	IGOV	On 05/05/2016		Index Future	1	20,000	0.00 Client	Sell
11:10:10	IGOV	On 05/05/2016		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 IGOV Index Future						2	40,000	0.00	
15:58:46	R186	On 05/05/2016			Bond Future	1	340,000,000	0.00 Member	Sell
15:58:46	R186	On 05/05/2016			Bond Future	1	340,000,000	0.00 Member	Buy
16:05:57	R186	On 05/05/2016			Bond Future	1	80,000,000	0.00 Member	Sell
16:05:57	R186	On 05/05/2016			Bond Future	1	340,000,000	0.00 Member	Buy
16:30:53	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:30:53	R186	On 05/05/2016			Bond Future	1	117,900,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	98,000,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	98,000,000	0.00 Member	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	6,100,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	98,000,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:45:23	R186	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	7,500,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Sell
16:45:23	R186	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
16:47:49	R186	On 05/05/2016			Bond Future	1	260,000,000	0.00 Client	Sell
16:47:49	R186	On 05/05/2016			Bond Future	1	80,000,000	0.00 Member	Buy
16:47:49	R186	On 05/05/2016			Bond Future	1	260,000,000	0.00 Member	Sell
16:47:49	R186	On 05/05/2016			Bond Future	1	260,000,000	0.00 Member	Buy
16:47:49	R186	On 05/05/2016			Bond Future	1	80,000,000	0.00 Client	Sell
17:12:04	R186	On 05/05/2016			Bond Future	1	14,600,000	0.00 Member	Sell
17:12:04	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:30:51	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Client	Buy
17:30:51	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Member	Sell
17:30:51	R186	On 05/05/2016			Bond Future	1	5,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:30:51	R186	On 05/05/2016			Bond Future	1	5,900,000	0.00 Member	Sell
17:30:51	R186	On 05/05/2016			Bond Future	1	5,900,000	0.00 Client	Buy
Total for R186 Bond Future						35	2,570,000,000	0.00	
16:49:19	R202	On 05/05/2016			Bond Future	1	86,000,000	0.00 Member	Buy
16:49:19	R202	On 05/05/2016			Bond Future	1	86,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	172,000,000	0.00	
17:12:04	R2023	On 05/05/2016			Bond Future	1	57,600,000	0.00 Member	Buy
17:12:04	R2023	On 05/05/2016			Bond Future	1	50,900,000	0.00 Member	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Buy
17:32:19	R2023	On 05/05/2016			Bond Future	1	50,900,000	0.00 Client	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	50,900,000	0.00 Member	Buy
17:32:19	R2023	On 05/05/2016			Bond Future	1	4,700,000	0.00 Client	Sell
17:32:19	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2023 Bond Future						10	230,400,000	0.00	
17:12:04	R2035	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
17:12:04	R2035	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Buy
17:30:18	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:30:18	R2035	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Sell
17:30:18	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:30:18	R2035	On 05/05/2016			Bond Future	1	3,500,000	0.00 Client	Buy
17:30:18	R2035	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2035 Bond Future						7	22,000,000	0.00	
17:12:04	R204	On 05/05/2016			Bond Future	1	38,100,000	0.00 Member	Buy
17:12:04	R204	On 05/05/2016			Bond Future	1	21,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:20	R204	On 05/05/2016			Bond Future	1	6,500,000	0.00 Member	Sell
17:33:20	R204	On 05/05/2016			Bond Future	1	9,700,000	0.00 Member	Sell
17:33:20	R204	On 05/05/2016			Bond Future	1	21,900,000	0.00 Client	Sell
17:33:20	R204	On 05/05/2016			Bond Future	1	6,500,000	0.00 Member	Buy
17:33:20	R204	On 05/05/2016			Bond Future	1	21,900,000	0.00 Member	Buy
17:33:20	R204	On 05/05/2016			Bond Future	1	6,500,000	0.00 Client	Sell
17:33:20	R204	On 05/05/2016			Bond Future	1	9,700,000	0.00 Member	Buy
17:33:20	R204	On 05/05/2016			Bond Future	1	9,700,000	0.00 Client	Sell
Total for R204 Bond Future						10	152,400,000	0.00	
17:12:04	R2040	On 05/05/2016			Bond Future	1	28,800,000	0.00 Member	Sell
17:12:04	R2040	On 05/05/2016			Bond Future	1	23,800,000	0.00 Member	Buy
17:31:31	R2040	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
17:31:31	R2040	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
17:31:31	R2040	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Buy
17:31:31	R2040	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
17:31:31	R2040	On 05/05/2016			Bond Future	1	23,800,000	0.00 Member	Sell
17:31:31	R2040	On 05/05/2016			Bond Future	1	23,800,000	0.00 Client	Buy
17:31:31	R2040	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
17:31:31	R2040	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2040 Bond Future						10	115,200,000	0.00	
17:12:04	R2044	On 05/05/2016			Bond Future	1	30,400,000	0.00 Member	Sell
17:12:04	R2044	On 05/05/2016			Bond Future	1	30,400,000	0.00 Member	Buy
17:32:35	R2044	On 05/05/2016			Bond Future	1	30,400,000	0.00 Member	Sell
17:32:35	R2044	On 05/05/2016			Bond Future	1	30,400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	121,600,000	0.00	
15:48:23	R207	On 05/05/2016			Bond Future	1	205,700,000	0.00 Member	Buy
15:48:23	R207	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Sell
16:07:00	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:07:00	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:07:00	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:07:01	R207	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Buy
16:07:01	R207	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Sell
16:07:01	R207	On 05/05/2016			Bond Future	1	65,000,000	0.00 Client	Sell
16:07:02	R207	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:07:02	R207	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:07:02	R207	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
16:07:03	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Sell
16:07:03	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:07:03	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:07:04	R207	On 05/05/2016			Bond Future	1	95,000,000	0.00 Member	Sell
16:07:04	R207	On 05/05/2016			Bond Future	1	95,000,000	0.00 Client	Sell
16:07:04	R207	On 05/05/2016			Bond Future	1	95,000,000	0.00 Member	Buy
16:07:05	R207	On 05/05/2016			Bond Future	1	23,600,000	0.00 Client	Sell
16:07:05	R207	On 05/05/2016			Bond Future	1	23,600,000	0.00 Member	Sell
16:07:05	R207	On 05/05/2016			Bond Future	1	23,600,000	0.00 Member	Buy
16:07:06	R207	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Sell
16:07:06	R207	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Buy
16:07:06	R207	On 05/05/2016			Bond Future	1	3,200,000	0.00 Client	Sell
16:07:07	R207	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:07:07	R207	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:07:07	R207	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:07:08	R207	On 05/05/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:07:08	R207	On 05/05/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:07:08	R207	On 05/05/2016			Bond Future	1	2,400,000	0.00 Client	Sell
16:07:09	R207	On 05/05/2016			Bond Future	1	6,300,000	0.00 Member	Sell
16:07:09	R207	On 05/05/2016			Bond Future	1	6,300,000	0.00 Client	Sell
16:07:09	R207	On 05/05/2016			Bond Future	1	6,300,000	0.00 Member	Buy
16:07:10	R207	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Buy
16:07:10	R207	On 05/05/2016			Bond Future	1	4,200,000	0.00 Client	Sell
Total for R207 Bond Future						34	822,800,000	0.00	
14:50:10	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
14:50:10	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
14:53:43	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:53:43	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
14:53:43	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
14:53:43	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
15:10:41	R209	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
15:10:41	R209	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
15:17:23	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
15:17:23	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
15:17:23	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
15:17:23	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
Total for R209 Bond Future						12	11,200,000	0.00	
13:23:17	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:23:17	R213	On 05/05/2016			Bond Future	1	125,000,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	12,900,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	4,800,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	16,600,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	5,600,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	12,900,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	71,000,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	71,000,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	5,500,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	71,000,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	16,600,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	12,900,000	0.00 Member	Buy
14:44:48	R213	On 05/05/2016			Bond Future	1	16,600,000	0.00 Client	Sell
14:44:48	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R213 Bond Future						31	500,000,000	0.00	
Grand Total for all Instruments						163	5,102,440,000	0.00	