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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:20	I2038	On 04/08/2016		Bond Future	1	74,500,000	0.00 Member	Sell
16:51:20	I2038	On 05/05/2016		Bond Future	1	74,500,000	0.00 Member	Buy
16:51:20	I2038	On 05/05/2016		Bond Future	1	74,500,000	0.00 Member	Sell
16:51:20	I2038	On 04/08/2016		Bond Future	1	74,500,000	0.00 Member	Buy
16:55:44	I2038	On 04/08/2016		Bond Future	1	3,400,000	0.00 Member	Sell
16:55:44	I2038	On 04/08/2016		Bond Future	1	3,400,000	0.00 Member	Buy
17:08:20	I2038	On 04/08/2016		Bond Future	1	3,400,000	0.00 Member	Sell
17:08:20	I2038	On 04/08/2016		Bond Future	1	3,400,000	0.00 Client	Buy
17:08:38	I2038	On 05/05/2016		Bond Future	1	74,500,000	0.00 Member	Buy
17:08:38	I2038	On 05/05/2016		Bond Future	1	74,500,000	0.00 Client	Sell
17:08:55	I2038	On 04/08/2016		Bond Future	1	74,500,000	0.00 Member	Sell
17:08:55	I2038	On 04/08/2016		Bond Future	1	74,500,000	0.00 Client	Buy
Total for I2038 Bond Future					12	609,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:20	IGOV	On 04/08/2016			Index Future	1	590,000	0.00 Member	Sell
16:51:20	IGOV	On 05/05/2016			Index Future	1	590,000	0.00 Member	Buy
16:51:20	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Member	Sell
16:51:20	IGOV	On 04/08/2016			Index Future	1	110,000	0.00 Member	Buy
17:10:22	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Client	Sell
17:10:22	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Client	Sell
17:10:22	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Member	Sell
17:10:22	IGOV	On 05/05/2016			Index Future	1	110,000	0.00 Member	Buy
17:10:22	IGOV	On 05/05/2016			Index Future	1	480,000	0.00 Member	Buy
17:11:03	IGOV	On 04/08/2016			Index Future	1	480,000	0.00 Member	Sell
17:11:03	IGOV	On 04/08/2016			Index Future	1	480,000	0.00 Member	Buy
17:11:03	IGOV	On 04/08/2016			Index Future	1	480,000	0.00 Client	Buy
17:11:03	IGOV	On 04/08/2016			Index Future	1	110,000	0.00 Member	Sell
17:11:03	IGOV	On 04/08/2016			Index Future	1	110,000	0.00 Client	Buy
Total for IGOV Index Future						14	4,720,000	0.00	
12:09:39	R186	On 05/05/2016			Bond Future	1	400,000,000	0.00 Member	Sell
12:09:39	R186	On 05/05/2016			Bond Future	1	400,000,000	0.00 Member	Buy
12:19:34	R186	On 05/05/2016			Bond Future	1	2,700,000	0.00 Member	Sell
12:19:34	R186	On 05/05/2016			Bond Future	1	400,000,000	0.00 Member	Buy
12:31:37	R186	On 04/08/2016	9.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:31:37	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:18:50	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:18:50	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:18:50	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Client	Buy
13:18:50	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:18:50	R186	On 04/08/2016	9.25	Put	Bond Future	1	50,000,000	0.00 Client	Buy
13:22:00	R186	On 05/05/2016			Bond Future	1	20,200,000	0.00 Member	Sell
13:22:00	R186	On 05/05/2016			Bond Future	1	103,500,000	0.00 Member	Buy
15:04:09	R186	On 05/05/2016			Bond Future	1	205,000,000	0.00 Member	Sell
15:04:09	R186	On 05/05/2016			Bond Future	1	186,700,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	5,600,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	20,200,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	20,200,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
15:21:15	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
15:21:15	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Sell
15:29:07	R186	On 04/08/2016	9.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:29:07	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,800,000	0.00 Member	Sell
15:31:04	R186	On 05/05/2016			Bond Future	1	186,700,000	0.00 Client	Buy
15:31:04	R186	On 05/05/2016			Bond Future	1	6,600,000	0.00 Client	Buy
15:31:04	R186	On 05/05/2016			Bond Future	1	186,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:31:04	R186	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
15:31:04	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Member	Buy
15:31:04	R186	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
15:31:04	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Client	Buy
15:31:04	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Member	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Buy
16:37:15	R186	On 05/05/2016			Bond Future	1	40,100,000	0.00 Member	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Member	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Client	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	40,100,000	0.00 Client	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Client	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	108,500,000	0.00 Member	Buy
16:37:15	R186	On 05/05/2016			Bond Future	1	108,500,000	0.00 Member	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	54,200,000	0.00 Member	Buy
16:37:15	R186	On 05/05/2016			Bond Future	1	40,100,000	0.00 Member	Buy
16:37:15	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Sell
16:37:15	R186	On 05/05/2016			Bond Future	1	108,500,000	0.00 Client	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:43:04	R186	On 05/05/2016			Bond Future	1	98,500,000	0.00 Member	Buy
16:43:04	R186	On 05/05/2016			Bond Future	1	52,100,000	0.00 Member	Buy
16:43:04	R186	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy
16:43:04	R186	On 05/05/2016			Bond Future	1	18,400,000	0.00 Member	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	98,500,000	0.00 Member	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	52,100,000	0.00 Member	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	18,400,000	0.00 Client	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	52,100,000	0.00 Client	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	18,400,000	0.00 Member	Buy
16:43:04	R186	On 05/05/2016			Bond Future	1	98,500,000	0.00 Client	Sell
16:43:04	R186	On 05/05/2016			Bond Future	1	2,600,000	0.00 Client	Sell
16:46:13	R186	On 05/05/2016			Bond Future	1	2,700,000	0.00 Client	Sell
16:46:13	R186	On 05/05/2016			Bond Future	1	14,100,000	0.00 Member	Sell
16:46:13	R186	On 05/05/2016			Bond Future	1	14,100,000	0.00 Member	Buy
16:46:13	R186	On 05/05/2016			Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:46:13	R186	On 05/05/2016			Bond Future	1	14,100,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	7,100,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	24,400,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	19,400,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	9,300,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	24,400,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,200,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,800,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	1,500,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	19,400,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,700,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	5,600,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	7,100,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,700,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	19,400,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	1,500,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	5,600,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	24,400,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	11,400,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	1,500,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,800,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	11,400,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	11,400,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	7,100,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	9,300,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,500,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,200,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,600,000	0.00 Member	Buy
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,700,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	9,300,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	4,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,600,000	0.00 Member	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	2,600,000	0.00 Client	Sell
17:30:38	R186	On 04/08/2016	9.25	Put	Bond Future	1	5,600,000	0.00 Member	Sell
Total for R186 Bond Future						130	4,434,000,000	0.00	
16:51:20	R202	On 04/08/2016			Bond Future	1	190,000,000	0.00 Member	Sell
16:51:20	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Buy
16:51:20	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Sell
16:51:20	R202	On 04/08/2016			Bond Future	1	190,000,000	0.00 Member	Buy
17:09:23	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Member	Buy
17:09:23	R202	On 05/05/2016			Bond Future	1	190,000,000	0.00 Client	Sell
17:09:41	R202	On 04/08/2016			Bond Future	1	190,000,000	0.00 Client	Buy
17:09:41	R202	On 04/08/2016			Bond Future	1	190,000,000	0.00 Member	Sell
Total for R202 Bond Future						8	1,520,000,000	0.00	
16:20:09	R203	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:20:09	R203	On 05/05/2016			Bond Future	1	62,000,000	0.00 Member	Buy
16:20:09	R203	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:20:09	R203	On 04/08/2016			Bond Future	1	62,000,000	0.00 Member	Sell
16:20:09	R203	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:20:09	R203	On 04/08/2016			Bond Future	1	62,000,000	0.00 Member	Buy
16:20:09	R203	On 05/05/2016			Bond Future	1	62,000,000	0.00 Member	Sell
16:20:09	R203	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:47:27	R203	On 05/05/2016			Bond Future	1	1,900,000	0.00 Client	Buy
16:47:27	R203	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:47:34	R203	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
16:47:34	R203	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:47:55	R203	On 05/05/2016			Bond Future	1	62,000,000	0.00 Member	Buy
16:47:55	R203	On 05/05/2016			Bond Future	1	62,000,000	0.00 Client	Sell
16:48:05	R203	On 04/08/2016			Bond Future	1	62,000,000	0.00 Member	Sell
16:48:05	R203	On 04/08/2016			Bond Future	1	62,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R203 Bond Future						16	511,200,000	0.00	
16:20:09	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:20:09	R204	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:20:09	R204	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:20:09	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:47:02	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:47:02	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Buy
16:47:11	R204	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:47:11	R204	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R204 Bond Future						8	22,400,000	0.00	
16:20:09	R207	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:20:09	R207	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:20:09	R207	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:20:09	R207	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:46:32	R207	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:46:32	R207	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:46:43	R207	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
16:46:43	R207	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R207 Bond Future						8	16,800,000	0.00	
12:09:48	R208	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
12:09:48	R208	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
12:14:20	R208	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Buy
12:14:20	R208	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R208 Bond Future						4	10,000,000	0.00	
Grand Total for all Instruments						200	7,128,720,000	0.00	