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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:55	AL37	On 04/08/2016		Index Future	1	80,000	0.00 Client	Sell
16:01:55	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:06	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Buy
16:06:06	AL37	On 04/08/2016			Index Future	1	10,000	0.00 Member	Sell
16:06:06	AL37	On 04/08/2016			Index Future	1	20,000	0.00 Member	Sell
Total for AL37 Index Future						22	320,000	0.00	
10:05:48	R186	On 04/08/2016			Bond Future	1	311,300,000	0.00 Member	Buy
10:05:48	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Member	Sell
10:16:21	R186	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
10:16:21	R186	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Buy
10:16:21	R186	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Sell
10:16:22	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
10:16:22	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
10:16:22	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:16:23	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Client	Sell
10:16:23	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Buy
10:16:23	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Sell
10:16:24	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
10:16:24	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
10:16:24	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
10:16:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:16:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:16:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:16:26	R186	On 04/08/2016			Bond Future	1	20,400,000	0.00 Client	Sell
10:16:26	R186	On 04/08/2016			Bond Future	1	20,400,000	0.00 Member	Sell
10:16:26	R186	On 04/08/2016			Bond Future	1	20,400,000	0.00 Member	Buy
10:16:27	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:16:27	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
10:16:27	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
10:16:28	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Sell
10:16:28	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Buy
10:16:28	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Client	Sell
10:16:29	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:29	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
10:16:29	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
10:16:30	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Member	Sell
10:16:30	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Member	Buy
10:16:30	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Client	Sell
10:16:31	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Member	Buy
10:16:31	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Member	Sell
10:16:31	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Client	Sell
10:16:32	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Client	Sell
10:16:32	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Member	Buy
10:25:43	R186	On 04/08/2016			Bond Future	1	53,000,000	0.00 Member	Buy
10:25:43	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Member	Sell
10:46:06	R186	On 04/08/2016			Bond Future	1	25,900,000	0.00 Member	Sell
10:46:06	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:02:20	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
11:02:20	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
11:02:20	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
11:02:21	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:02:21	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:02:21	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:02:22	R186	On 04/08/2016			Bond Future	1	8,800,000	0.00 Member	Buy
11:02:22	R186	On 04/08/2016			Bond Future	1	8,800,000	0.00 Member	Sell
11:02:22	R186	On 04/08/2016			Bond Future	1	8,800,000	0.00 Client	Buy
11:02:23	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
11:02:23	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
11:02:23	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Buy
11:02:24	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Buy
11:02:24	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Client	Buy
11:02:24	R186	On 04/08/2016			Bond Future	1	13,000,000	0.00 Member	Sell
11:02:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:02:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:55:01	R186	On 04/08/2016			Bond Future	1	18,700,000	0.00 Member	Sell
11:55:01	R186	On 04/08/2016			Bond Future	1	12,700,000	0.00 Member	Buy
12:02:35	R186	On 04/08/2016			Bond Future	1	12,700,000	0.00 Client	Buy
12:02:35	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Buy
12:02:35	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:35	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Client	Buy
12:02:35	R186	On 04/08/2016			Bond Future	1	12,700,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	25,900,000	0.00 Member	Buy
12:04:07	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Member	Buy
12:04:07	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	25,900,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
12:04:07	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:04:07	R186	On 04/08/2016			Bond Future	1	25,900,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
12:04:07	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Client	Sell
12:04:07	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Buy
12:42:15	R186	On 04/08/2016			Bond Future	1	200,000,000	0.00 Member	Sell
12:42:15	R186	On 04/08/2016			Bond Future	1	200,000,000	0.00 Member	Buy
12:54:27	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:54:27	R186	On 04/08/2016			Bond Future	1	200,000,000	0.00 Member	Sell
13:13:28	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
13:13:28	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	24,200,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	16,200,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	21,900,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	33,900,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	33,900,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	42,200,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	42,400,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	42,200,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	42,200,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	21,900,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	42,400,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	24,200,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	16,200,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	16,200,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	24,200,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Sell
13:47:09	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	21,900,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	42,400,000	0.00 Client	Buy
13:47:09	R186	On 04/08/2016			Bond Future	1	33,900,000	0.00 Client	Buy
Total for R186 Bond Future						114	2,836,800,000	0.00	
16:05:02	R197	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:05:02	R197	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R197 Bond Future						2	6,600,000	0.00	
9:21:29	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:21:29	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
9:33:58	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
9:33:58	R2044	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	40,000,000	0.00	
13:13:28	R2048	On 04/08/2016			Bond Future	1	18,200,000	0.00 Member	Buy
13:13:28	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	10,200,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	10,200,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	10,200,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell
13:39:36	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
13:39:36	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2048 Bond Future						22	72,800,000	0.00	
9:21:29	R208	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:21:29	R208	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
9:33:40	R208	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:33:40	R208	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
13:13:28	R208	On 04/08/2016			Bond Future	1	20,200,000	0.00 Member	Buy
13:13:28	R208	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
13:31:12	R208	On 04/08/2016			Bond Future	1	3,700,000	0.00 Client	Sell
13:31:12	R208	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Buy
13:31:12	R208	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Sell
13:31:13	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
13:31:13	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
13:31:13	R208	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Sell
13:31:14	R208	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
13:31:14	R208	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Sell
13:31:14	R208	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
13:31:15	R208	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:31:15	R208	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
13:31:15	R208	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
13:31:16	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Buy
13:31:16	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Sell
13:31:16	R208	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Sell
13:31:17	R208	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Buy
13:31:17	R208	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
14:37:47	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:37:47	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R208 Bond Future						30	123,400,000	0.00	
10:28:58	R209	On 04/08/2016			Bond Future	1	16,000,000	0.00 Member	Sell
10:28:58	R209	On 04/08/2016			Bond Future	1	16,000,000	0.00 Member	Buy
10:31:45	R209	On 04/08/2016			Bond Future	1	16,000,000	0.00 Member	Sell
10:31:45	R209	On 04/08/2016			Bond Future	1	16,000,000	0.00 Client	Buy
15:12:34	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
15:12:34	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
16:04:21	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:04:21	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
Total for R209 Bond Future						8	67,000,000	0.00	
16:05:02	R212	On 04/08/2016			Bond Future	1	5,800,000	0.00 Member	Buy
16:05:02	R212	On 04/08/2016			Bond Future	1	5,800,000	0.00 Client	Sell
Total for R212 Bond Future						2	11,600,000	0.00	
Grand Total for all Instruments						204	3,158,520,000	0.00	