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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:26	GOVI	On 03/11/2016		GOVI	1	50,000	0.00 Client	Sell
9:43:26	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Member	Buy
11:44:17	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy
11:44:17	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
11:44:17	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Buy
11:44:18	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Member	Sell
11:44:18	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					7	200,000	0.00	
10:05:49	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Buy
10:05:49	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Buy
10:05:49	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Member	Sell
10:34:23	R186	On 03/11/2016		Bond Future	1	3,400,000	0.00 Member	Buy
10:34:23	R186	On 03/11/2016		Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:26	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
10:52:26	R186	On 03/11/2016			Bond Future	1	3,300,000	0.00 Client	Sell
10:52:26	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
10:52:26	R186	On 03/11/2016			Bond Future	1	3,300,000	0.00 Member	Buy
10:52:26	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
11:07:28	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
11:07:28	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
12:19:03	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Sell
12:19:03	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:28:55	R186	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Buy
12:28:55	R186	On 03/11/2016			Bond Future	1	13,100,000	0.00 Member	Sell
13:32:03	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
13:32:03	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
13:50:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:50:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:50:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:50:10	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Buy
13:50:10	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Client	Buy
13:50:10	R186	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Sell
13:50:10	R186	On 03/11/2016			Bond Future	1	5,500,000	0.00 Client	Buy
13:50:10	R186	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Sell
14:44:43	R186	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Buy
14:44:43	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	24,400,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	24,400,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	24,400,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Member	Buy
15:33:40	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Member	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Client	Sell
15:33:40	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R186 Bond Future						54	336,000,000	0.00	
8:33:10	R2040	On 03/11/2016			Bond Future	1	25,400,000	0.00 Member	Buy
8:33:10	R2040	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	6,100,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	8,400,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	6,100,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	6,100,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	4,800,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
8:44:13	R2040	On 03/11/2016			Bond Future	1	8,400,000	0.00 Member	Sell
8:44:13	R2040	On 03/11/2016			Bond Future	1	8,400,000	0.00 Member	Buy
Total for R2040 Bond Future						25	101,600,000	0.00	
16:15:32	R210	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:15:32	R210	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
Total for R210 Bond Future						2	200,000	0.00	
Grand Total for all Instruments						88	438,000,000	0.00	