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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:59	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Sell
12:02:59	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
16:13:26	GOVI	On 03/11/2016		GOVI	1	50,000	0.00 Client	Sell
16:13:26	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Member	Buy
16:19:28	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy
16:19:28	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Buy
16:19:28	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
16:19:29	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Member	Sell
16:19:29	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Client	Buy
16:36:47	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
16:36:47	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					11	240,000	0.00	
11:20:11	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:20:11	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
11:27:41	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
11:27:41	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	100,000,000	0.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	0.00	
7:49:52	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
7:49:52	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
8:19:47	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
9:35:29	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
9:35:29	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
11:28:17	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
11:28:17	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
11:44:38	R186	On 03/11/2016			Bond Future	1	39,000,000	0.00 Member	Sell
11:44:38	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
12:01:16	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Sell
12:01:16	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Buy
12:19:22	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
12:19:22	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Sell
12:48:41	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:48:41	R186	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Sell
13:04:37	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
13:04:37	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
13:04:37	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
13:04:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Member	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	19,100,000	0.00 Client	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	19,100,000	0.00 Member	Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	9,000,000	0.00 Client	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:14:24	R186	On 03/11/2016			Bond Future	1	19,100,000	0.00 Member	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Client	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:14:24	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:14:25	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
13:14:25	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
13:14:25	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:14:25	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
13:14:25	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:15:37	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Sell
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:15:37	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
13:15:37	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:15:38	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
13:15:38	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
13:15:38	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:15:38	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
13:15:38	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
13:15:38	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:15:38	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
13:15:38	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
13:19:07	R186	On 03/11/2016	8.90	Put	Bond Future	1	123,500,000	0.00 Client	Buy
13:19:07	R186	On 03/11/2016	8.90	Put	Bond Future	1	123,500,000	0.00 Client	Sell
13:49:23	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:49:23	R186	On 03/11/2016			Bond Future	1	150,900,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	6,900,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	130,100,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	5,100,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	6,900,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	6,900,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	130,100,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	5,100,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	5,100,000	0.00 Client	Buy
14:08:25	R186	On 03/11/2016			Bond Future	1	130,100,000	0.00 Member	Sell
14:08:25	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:11:48	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
14:11:48	R186	On 03/11/2016			Bond Future	1	10,500,000	0.00 Member	Sell
14:31:33	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
14:31:33	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:33	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
14:31:33	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
14:31:33	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
14:31:33	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
14:31:33	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
14:31:33	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
14:39:02	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
14:39:02	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
14:40:15	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
14:40:15	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
15:24:55	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Buy
15:24:55	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
15:34:44	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
15:34:44	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Client	Buy
16:29:03	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
16:29:03	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Client	Buy
17:21:03	R186	On 03/11/2016			Bond Future	1	52,600,000	0.00 Member	Buy
17:21:03	R186	On 03/11/2016			Bond Future	1	60,600,000	0.00 Member	Sell
17:28:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:28:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	52,600,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
17:43:03	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:43:03	R186	On 03/11/2016			Bond Future	1	52,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						172	2,947,600,000	0.00	
9:20:33	R2023	On 03/11/2016			Bond Future	1	119,300,000	0.00 Member	Sell
9:20:33	R2023	On 03/11/2016			Bond Future	1	134,000,000	0.00 Member	Buy
9:23:33	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	9,600,000	0.00 Member	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	9,600,000	0.00 Member	Buy
9:23:33	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	9,600,000	0.00 Client	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
9:23:33	R2023	On 03/11/2016			Bond Future	1	119,300,000	0.00 Member	Buy
9:23:33	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
9:23:33	R2023	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
9:23:33	R2023	On 03/11/2016			Bond Future	1	119,300,000	0.00 Client	Sell
Total for R2023 Bond Future						13	536,000,000	0.00	
13:04:37	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Member	Sell
13:04:37	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Member	Buy
15:25:17	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Client	Buy
15:25:17	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Member	Sell
15:34:30	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Client	Sell
15:34:30	R2030	On 02/02/2017			Bond Future	1	24,100,000	0.00 Client	Buy
Total for R2030 Bond Future						6	144,600,000	0.00	
12:41:40	R2048	On 03/11/2016			Bond Future	1	77,700,000	0.00 Member	Buy
12:41:40	R2048	On 03/11/2016			Bond Future	1	223,000,000	0.00 Member	Sell
12:52:44	R2048	On 03/11/2016			Bond Future	1	77,700,000	0.00 Member	Sell
12:52:44	R2048	On 03/11/2016			Bond Future	1	145,300,000	0.00 Client	Buy
12:52:44	R2048	On 03/11/2016			Bond Future	1	145,300,000	0.00 Member	Buy
12:52:44	R2048	On 03/11/2016			Bond Future	1	77,700,000	0.00 Client	Buy
12:52:44	R2048	On 03/11/2016			Bond Future	1	145,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						7	892,000,000	0.00	
11:14:41	R209	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
11:14:41	R209	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,200,000	0.00	
Grand Total for all Instruments						215	4,924,640,000	0.00	