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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	1,800,000	0.00 Member	Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	18,000,000	0.00 Client	Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	4,200,000	0.00 Member	Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	1,800,000	0.00 Client	Buy
16:07:23	I2046	On 05/05/2016		Bond Future	1	1,400,000	0.00 Member	Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	4,200,000	0.00 Client	Buy
16:07:23	I2046	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy
16:07:23	I2046	On 05/05/2016		Bond Future	1	20,000,000	0.00 Member	Sell
16:07:23	I2046	On 05/05/2016		Bond Future	1	20,000,000	0.00 Client	Buy
16:07:23	I2046	On 05/05/2016		Bond Future	1	1,400,000	0.00 Client	Buy
Total for I2046 Bond Future					10	90,800,000	0.00	
16:07:23	I2050	On 05/05/2016		Bond Future	1	1,200,000	0.00 Member	Sell
16:07:23	I2050	On 05/05/2016		Bond Future	1	10,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:23	I2050	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:07:23	I2050	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:07:23	I2050	On 05/05/2016			Bond Future	1	10,200,000	0.00 Member	Sell
16:07:23	I2050	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
Total for I2050 Bond Future						6	23,600,000	0.00	
10:09:08	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Buy
10:09:08	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Sell
10:10:49	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Buy
10:10:49	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Sell
10:10:49	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Buy
10:10:49	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Sell
10:23:41	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Sell
10:23:41	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Client	Sell
10:23:41	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Buy
10:23:41	R186	On 04/02/2016			Bond Future	1	34,000,000	0.00 Member	Buy
14:42:20	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:42:20	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:49:34	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:49:34	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
17:19:58	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:19:58	R186	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Sell
17:27:20	R186	On 04/02/2016			Bond Future	1	19,000,000	0.00 Client	Buy
17:27:20	R186	On 04/02/2016			Bond Future	1	19,000,000	0.00 Member	Buy
17:27:20	R186	On 04/02/2016			Bond Future	1	19,000,000	0.00 Member	Sell
17:27:21	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
17:27:21	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R186 Bond Future						21	428,000,000	0.00	
16:00:05	R197	On 05/05/2016			Bond Future	1	3,000,000	0.00 Member	Sell
16:00:05	R197	On 05/05/2016			Bond Future	1	3,000,000	0.00 Client	Buy
16:07:23	R197	On 05/05/2016			Bond Future	1	2,700,000	0.00 Member	Buy
16:07:23	R197	On 05/05/2016			Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R197 Bond Future						4	11,400,000	0.00	
16:11:55	R2023	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:11:55	R2023	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
17:00:31	R2023	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
17:00:31	R2023	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Sell
17:19:58	R2023	On 04/02/2016			Bond Future	1	378,500,000	0.00 Member	Buy
17:19:58	R2023	On 04/02/2016			Bond Future	1	400,600,000	0.00 Member	Sell
17:28:07	R2023	On 04/02/2016			Bond Future	1	19,500,000	0.00 Member	Sell
17:28:07	R2023	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Buy
17:28:07	R2023	On 04/02/2016			Bond Future	1	19,500,000	0.00 Client	Buy
17:28:07	R2023	On 04/02/2016			Bond Future	1	19,500,000	0.00 Member	Buy
17:28:07	R2023	On 04/02/2016			Bond Future	1	378,500,000	0.00 Client	Buy
17:28:07	R2023	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Sell
17:28:07	R2023	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Buy
17:28:07	R2023	On 04/02/2016			Bond Future	1	378,500,000	0.00 Member	Sell
Total for R2023 Bond Future						14	1,634,400,000	0.00	
11:01:49	R203	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
11:01:49	R203	On 04/02/2016			Bond Future	1	120,500,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	59,900,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	27,800,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	3,400,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	59,900,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	59,900,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	4,200,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	5,300,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	27,800,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	13,600,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	3,800,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	13,600,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	13,600,000	0.00 Member	Buy
12:19:14	R203	On 04/02/2016			Bond Future	1	27,800,000	0.00 Client	Sell
12:19:14	R203	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Buy
15:33:15	R203	On 04/02/2016			Bond Future	1	112,500,000	0.00 Member	Sell
15:33:15	R203	On 04/02/2016			Bond Future	1	112,500,000	0.00 Member	Buy
16:01:10	R203	On 04/02/2016			Bond Future	1	112,500,000	0.00 Member	Buy
16:01:10	R203	On 04/02/2016			Bond Future	1	112,500,000	0.00 Client	Sell
Total for R203 Bond Future						35	932,000,000	0.00	
15:52:32	R2037	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
15:52:32	R2037	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
15:52:32	R2037	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
15:52:32	R2037	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
Total for R2037 Bond Future						4	2,800,000	0.00	
15:33:15	R204	On 04/02/2016			Bond Future	1	52,600,000	0.00 Member	Sell
15:33:15	R204	On 04/02/2016			Bond Future	1	52,600,000	0.00 Member	Buy
16:01:01	R204	On 04/02/2016			Bond Future	1	52,600,000	0.00 Client	Sell
16:01:01	R204	On 04/02/2016			Bond Future	1	52,600,000	0.00 Member	Buy
16:11:55	R204	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:11:55	R204	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Buy
17:00:52	R204	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Buy
17:00:52	R204	On 04/02/2016			Bond Future	1	21,000,000	0.00 Client	Sell
Total for R204 Bond Future						8	294,400,000	0.00	
11:01:49	R208	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
11:01:49	R208	On 04/02/2016			Bond Future	1	134,700,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	15,200,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	67,000,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	15,200,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	15,200,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	5,900,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	67,000,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	4,300,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	3,800,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	4,700,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	31,000,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	4,700,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	31,000,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	67,000,000	0.00 Client	Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	4,700,000	0.00 Member	Buy
12:21:48	R208	On 04/02/2016			Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:48	R208	On 04/02/2016			Bond Future	1	31,000,000	0.00 Client	Sell
Total for R208 Bond Future						31	538,800,000	0.00	
15:33:15	R209	On 04/02/2016			Bond Future	1	122,800,000	0.00 Member	Sell
15:33:15	R209	On 04/02/2016			Bond Future	1	122,800,000	0.00 Member	Buy
15:52:32	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Client	Buy
15:52:32	R209	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Sell
15:52:32	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
15:52:32	R209	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
15:52:32	R209	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
15:52:32	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Member	Sell
15:52:32	R209	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:52:32	R209	On 05/05/2016			Bond Future	1	4,600,000	0.00 Client	Buy
16:01:20	R209	On 04/02/2016			Bond Future	1	122,800,000	0.00 Member	Buy
16:01:20	R209	On 04/02/2016			Bond Future	1	122,800,000	0.00 Client	Sell
Total for R209 Bond Future						12	524,200,000	0.00	
16:07:23	R210	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
16:07:23	R210	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
Total for R210 Bond Future						2	1,200,000	0.00	
16:07:23	R211	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:07:23	R211	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R211 Bond Future						2	400,000	0.00	
16:07:23	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
16:07:23	R212	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:07:23	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
16:07:23	R212	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				4	3,800,000		0.00
	Grand Total for all Instruments				153	4,485,800,000		0.00