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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:01:29	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Sell
9:01:29	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
14:57:41	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Sell
14:57:41	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
15:01:50	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
15:01:50	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	80,000	0.00	
17:40:10	R186	On 04/02/2016		Bond Future	1	1,600,000	0.00 Member	Buy
17:40:10	R186	On 04/02/2016		Bond Future	1	1,600,000	0.00 Member	Sell
17:42:26	R186	On 04/02/2016		Bond Future	1	1,600,000	0.00 Member	Sell
17:42:26	R186	On 04/02/2016		Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	6,400,000	0.00	
8:36:10	R202	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Sell
8:36:10	R202	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy
8:36:10	R202	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
8:36:10	R202	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R202 Bond Future						4	12,000,000	0.00	
17:29:42	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:29:42	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:42:47	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:42:47	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy
Total for R2023 Bond Future						4	3,600,000	0.00	
17:10:39	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:10:39	R203	On 04/02/2016			Bond Future	1	219,800,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	118,700,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	118,700,000	0.00 Member	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	8,300,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	26,800,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	26,800,000	0.00 Client	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	36,600,000	0.00 Client	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	118,700,000	0.00 Client	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	26,800,000	0.00 Member	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	8,300,000	0.00 Member	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	8,300,000	0.00 Client	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	36,600,000	0.00 Member	Buy
17:43:34	R203	On 04/02/2016			Bond Future	1	36,600,000	0.00 Member	Sell
17:43:34	R203	On 04/02/2016			Bond Future	1	10,500,000	0.00 Client	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	6,600,000	0.00 Member	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	6,600,000	0.00 Member	Buy
17:43:35	R203	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Buy
17:43:35	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:43:35	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:43:35	R203	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Client	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Sell
17:43:35	R203	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
17:43:35	R203	On 04/02/2016			Bond Future	1	6,600,000	0.00 Client	Sell
Total for R203 Bond Future						31	879,200,000	0.00	
17:29:42	R2030	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Buy
17:29:42	R2030	On 04/02/2016			Bond Future	1	18,600,000	0.00 Member	Sell
17:40:56	R2030	On 04/02/2016			Bond Future	1	14,400,000	0.00 Client	Buy
17:40:56	R2030	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Sell
17:40:56	R2030	On 04/02/2016			Bond Future	1	4,200,000	0.00 Client	Buy
17:40:56	R2030	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Sell
17:40:56	R2030	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Buy
Total for R2030 Bond Future						7	74,400,000	0.00	
17:29:42	R2037	On 04/02/2016			Bond Future	1	56,500,000	0.00 Member	Buy
17:29:42	R2037	On 04/02/2016			Bond Future	1	56,500,000	0.00 Member	Sell
17:40:30	R2037	On 04/02/2016			Bond Future	1	56,500,000	0.00 Client	Buy
17:40:30	R2037	On 04/02/2016			Bond Future	1	56,500,000	0.00 Member	Sell
Total for R2037 Bond Future						4	226,000,000	0.00	
16:08:46	R204	On 04/02/2016			Bond Future	1	122,000,000	0.00 Member	Buy
16:08:46	R204	On 04/02/2016			Bond Future	1	563,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:16	R204	On 04/02/2016			Bond Future	1	122,000,000	0.00 Client	Buy
16:15:16	R204	On 04/02/2016			Bond Future	1	122,000,000	0.00 Member	Sell
16:15:16	R204	On 04/02/2016			Bond Future	1	440,000,000	0.00 Member	Sell
16:15:16	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:15:16	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
16:15:16	R204	On 04/02/2016			Bond Future	1	440,000,000	0.00 Client	Buy
16:15:16	R204	On 04/02/2016			Bond Future	1	440,000,000	0.00 Member	Buy
16:15:16	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R204 Bond Future						10	2,254,400,000	0.00	
11:50:56	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
11:53:15	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
12:02:50	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:02:50	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
12:26:21	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:26:21	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:49:36	R2044	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:49:36	R2044	On 05/05/2016			Bond Future	1	40,000,000	0.00 Member	Buy
Total for R2044 Bond Future						8	152,000,000	0.00	
14:49:36	R2048	On 05/05/2016			Bond Future	1	128,400,000	0.00 Member	Sell
14:49:36	R2048	On 05/05/2016			Bond Future	1	128,400,000	0.00 Member	Buy
Total for R2048 Bond Future						2	256,800,000	0.00	
17:29:42	R209	On 04/02/2016			Bond Future	1	216,800,000	0.00 Member	Sell
17:29:42	R209	On 04/02/2016			Bond Future	1	292,200,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	36,100,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	36,100,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	36,100,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	13,400,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	6,100,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	216,800,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	216,800,000	0.00 Member	Buy
17:38:13	R209	On 04/02/2016			Bond Future	1	5,200,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	7,800,000	0.00 Client	Sell
17:38:13	R209	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:45:54	R209	On 04/02/2016			Bond Future	1	6,100,000	0.00 Member	Buy
17:45:54	R209	On 04/02/2016			Bond Future	1	6,100,000	0.00 Client	Sell
Total for R209 Bond Future						34	1,168,800,000	0.00	
17:10:39	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:10:39	R213	On 04/02/2016			Bond Future	1	287,600,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	9,800,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	155,700,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	35,100,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	47,400,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	13,700,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	8,700,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	3,100,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	9,800,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	9,800,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	155,700,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	47,400,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	47,400,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	35,100,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	155,700,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	13,700,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	35,100,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	13,700,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	10,900,000	0.00 Client	Buy
17:42:51	R213	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Sell
17:42:51	R213	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R213 Bond Future						31	1,150,400,000	0.00	
Grand Total for all Instruments						145	6,184,080,000	0.00	