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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:18	ES33	On 04/08/2016		Bond Future	1	9,500,000	0.00 Member	Buy
15:20:18	ES33	On 04/08/2016		Bond Future	1	2,600,000	0.00 Member	Sell
15:42:57	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell
15:42:57	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
15:42:57	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Sell
15:42:58	ES33	On 04/08/2016		Bond Future	1	4,500,000	0.00 Client	Sell
15:42:58	ES33	On 04/08/2016		Bond Future	1	4,500,000	0.00 Member	Sell
15:42:58	ES33	On 04/08/2016		Bond Future	1	4,500,000	0.00 Member	Buy
15:42:59	ES33	On 04/08/2016		Bond Future	1	1,800,000	0.00 Member	Buy
15:42:59	ES33	On 04/08/2016		Bond Future	1	1,800,000	0.00 Member	Sell
15:42:59	ES33	On 04/08/2016		Bond Future	1	1,800,000	0.00 Client	Sell
15:43:00	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell
15:43:00	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
15:43:00	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Sell
15:43:01	ES33	On 04/08/2016		Bond Future	1	2,600,000	0.00 Member	Buy
15:43:01	ES33	On 04/08/2016		Bond Future	1	2,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:50:35	ES33	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Buy
15:50:35	ES33	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Sell
15:50:35	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
15:50:35	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
16:11:00	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
16:11:00	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Sell
16:12:49	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:12:49	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:12:49	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:12:49	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
16:12:49	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:12:49	ES33	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
Total for ES33 Bond Future						48	114,000,000	0.00	
10:01:54	GOVI	On 04/08/2016			GOVI	1	20,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:01:54	GOVI	On 04/08/2016			GOVI	1	20,000	0.00 Member	Sell
10:04:12	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Member	Buy
10:04:12	GOVI	On 04/08/2016			GOVI	1	20,000	0.00 Member	Sell
10:41:14	GOVI	On 03/11/2016			GOVI	1	1,560,000	0.00 Client	Sell
10:41:14	GOVI	On 03/11/2016			GOVI	1	1,560,000	0.00 Client	Buy
15:59:01	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Member	Buy
15:59:01	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Member	Sell
15:59:01	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Client	Buy
15:59:01	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Member	Sell
15:59:01	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						11	3,240,000	0.00	
9:35:23	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:35:23	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
12:09:52	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Buy
12:09:52	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Sell
12:09:52	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Sell
12:09:52	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Buy
12:17:01	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Member	Sell
12:17:01	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Buy
12:17:31	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Member	Buy
12:17:31	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Member	Buy
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Member	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Client	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Member	Buy
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Client	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Client	Sell
15:13:18	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Member	Buy
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Member	Buy
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Client	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Member	Buy
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Client	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Client	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Member	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:13:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Member	Sell
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Client	Buy
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Member	Buy
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Member	Buy
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Member	Sell
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Member	Sell
15:16:57	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Member	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Member	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Client	Buy
15:16:58	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Client	Buy
15:17:42	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Buy
15:17:42	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Sell
15:20:18	R186	On 04/08/2016			Bond Future	1	31,100,000	0.00 Member	Buy
15:20:18	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Sell
15:38:05	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:38:05	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:38:05	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
15:38:06	R186	On 04/08/2016			Bond Future	1	15,300,000	0.00 Member	Buy
15:38:06	R186	On 04/08/2016			Bond Future	1	15,300,000	0.00 Client	Sell
15:38:06	R186	On 04/08/2016			Bond Future	1	15,300,000	0.00 Member	Sell
15:38:07	R186	On 04/08/2016			Bond Future	1	5,800,000	0.00 Client	Sell
15:38:07	R186	On 04/08/2016			Bond Future	1	5,800,000	0.00 Member	Sell
15:38:07	R186	On 04/08/2016			Bond Future	1	5,800,000	0.00 Member	Buy
15:38:08	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
15:38:08	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
15:38:08	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
15:38:10	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Client	Sell
15:38:10	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Buy
16:28:04	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
16:28:04	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R186 Bond Future						82	1,850,400,000	0.00	
15:59:44	R202	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
15:59:44	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
15:59:44	R202	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
15:59:44	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:59:44	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
15:59:44	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R202 Bond Future						6	2,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:18	R2044	On 04/08/2016			Bond Future	1	60,000,000	0.00 Member	Buy
11:55:18	R2044	On 04/08/2016			Bond Future	1	60,000,000	0.00 Member	Sell
11:59:17	R2044	On 04/08/2016			Bond Future	1	60,000,000	0.00 Client	Buy
11:59:17	R2044	On 04/08/2016			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	240,000,000	0.00	
11:49:37	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
11:49:37	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
11:53:24	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
11:53:24	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	40,000,000	0.00	
15:20:18	R208	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Buy
15:20:18	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:49:11	R208	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Sell
15:49:11	R208	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
15:49:11	R208	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Sell
15:49:12	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:49:12	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
Total for R208 Bond Future						7	14,800,000	0.00	
Grand Total for all Instruments						162	2,264,840,000	0.00	