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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:43:18	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
12:43:18	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
Total for AL37 Index Future					2	20,000	0.00	
11:59:58	I2033	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Buy
11:59:58	I2033	On 03/11/2016		Bond Future	1	900,000	0.00 Client	Sell
11:59:58	I2033	On 03/11/2016		Bond Future	1	900,000	0.00 Client	Buy
11:59:58	I2033	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Sell
Total for I2033 Bond Future					4	2,000,000	0.00	
8:03:01	R186	On 03/11/2016		Bond Future	1	2,600,000	0.00 Member	Sell
8:03:01	R186	On 03/11/2016		Bond Future	1	2,600,000	0.00 Member	Buy
11:25:49	R186	On 03/11/2016		Bond 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
11:25:49	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
11:42:25	R186	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Sell
11:42:25	R186	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Buy
11:46:14	R186	On 03/11/2016			Bond Future	1	2,600,000	0.00 Client	Sell
11:46:14	R186	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Buy
11:46:40	R186	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Buy
11:46:40	R186	On 03/11/2016			Bond Future	1	11,900,000	0.00 Client	Sell
11:59:58	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
11:59:58	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
11:59:58	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
11:59:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
11:59:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
11:59:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
11:59:58	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
11:59:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
12:07:24	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Client	Buy
12:07:24	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
13:42:26	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:42:26	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
13:47:06	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
13:47:06	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
14:35:18	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Buy
14:35:18	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
14:35:18	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Buy
14:35:18	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
14:48:12	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Buy
14:48:12	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Client	Sell
14:48:33	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
14:48:33	R186	On 03/11/2016			Bond Future	1	100,000,000	0.00 Client	Buy
15:23:24	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
15:23:24	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:58:31	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
15:58:31	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:05:07	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
16:05:07	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:05:49	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:49	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
17:05:51	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:05:51	R186	On 03/11/2016			Bond Future	1	16,300,000	0.00 Member	Buy
17:07:53	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Sell
17:07:53	R186	On 03/11/2016			Bond Future	1	2,200,000	0.00 Client	Sell
17:07:53	R186	On 03/11/2016			Bond Future	1	11,400,000	0.00 Client	Sell
17:07:53	R186	On 03/11/2016			Bond Future	1	11,400,000	0.00 Member	Sell
17:07:53	R186	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:07:53	R186	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Sell
17:07:53	R186	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy
17:07:53	R186	On 03/11/2016			Bond Future	1	11,400,000	0.00 Member	Buy
Total for R186 Bond Future						50	1,377,000,000	0.00	
12:16:07	R203	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Buy
12:16:07	R203	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:04:32	R203	On 03/11/2016			Bond Future	1	30,000,000	0.00 Client	Buy
16:04:32	R203	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:36:02	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:36:02	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:36:02	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:36:02	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:51:23	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:51:23	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:51:39	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
16:51:39	R203	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R203 Bond Future						12	200,000,000	0.00	
12:34:22	R2035	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
12:34:22	R2035	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2035 Bond Future						2	5,400,000	0.00	
11:59:58	R2048	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:59:58	R2048	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
12:34:22	R2048	On 03/11/2016			Bond Future	1	4,100,000	0.00 Member	Buy
12:34:22	R2048	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
12:41:01	R2048	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:41:01	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:41:01	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for R2048 Bond Future						21	16,800,000	0.00	
11:59:58	R209	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
11:59:58	R209	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
12:34:22	R209	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:34:22	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:40:16	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
12:40:16	R209	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
12:40:16	R209	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for R209 Bond Future						21	6,800,000	0.00	
13:46:25	R210	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
13:46:25	R210	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Sell
Total for R210 Bond Future						2	1,200,000	0.00	
13:46:25	R211	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
13:46:25	R211	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R211 Bond Future						2	400,000	0.00	
Grand Total for all Instruments						116	1,609,620,000	0.00	