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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:38:22	GOVI	On 04/02/2016		GOVI	1	60,000	0.00 Client	Sell
8:38:22	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
10:03:47	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Sell
10:03:47	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
10:16:30	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
10:16:30	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
11:26:59	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Sell
11:26:59	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Sell
11:26:59	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
11:26:59	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Buy
11:26:59	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Buy
13:26:40	GOVI	On 04/02/2016		GOVI	1	250,000	0.00 Member	Sell
13:26:40	GOVI	On 04/02/2016		GOVI	1	250,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						13	820,000	0.00	
10:16:18	R186	On 04/02/2016			Bond Future	1	87,600,000	0.00 Member	Sell
10:16:18	R186	On 04/02/2016			Bond Future	1	14,300,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	16,800,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	16,800,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	13,200,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	14,300,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	13,500,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	14,300,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	13,500,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	13,200,000	0.00 Member	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	13,200,000	0.00 Member	Sell
10:39:20	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
10:39:20	R186	On 04/02/2016			Bond Future	1	16,800,000	0.00 Member	Sell
11:50:00	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:50:00	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:23:11	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Buy
17:23:11	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future						26	370,400,000	0.00	
11:06:41	R210	On 04/02/2016			Bond Future	1	3,700,000	0.00 Member	Sell
11:06:41	R210	On 04/02/2016			Bond Future	1	3,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R210 Bond Future						2	7,400,000	0.00	
11:22:00	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:22:00	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:26:08	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:26:08	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:27:56	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:27:56	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:29:39	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:29:39	R211	On 04/02/2016			Bond Future	1	11,000,000	0.00 Member	Sell
Total for R211 Bond Future						8	88,000,000	0.00	
Grand Total for all Instruments						49	466,620,000	0.00	