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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:50	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Sell
9:33:50	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
9:51:42	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
9:51:42	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:54:51	I2038	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
10:54:51	I2038	On 04/02/2016		Bond Future	1	20,900,000	0.00 Member	Buy
11:04:28	I2038	On 04/02/2016		Bond Future	1	4,100,000	0.00 Member	Buy
11:04:28	I2038	On 04/02/2016		Bond Future	1	4,100,000	0.00 Member	Sell
11:04:28	I2038	On 04/02/2016		Bond Future	1	4,100,000	0.00 Client	Buy
11:04:29	I2038	On 04/02/2016		Bond Future	1	20,900,000	0.00 Member	Sell
11:04:29	I2038	On 04/02/2016		Bond Future	1	20,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						7	100,000,000	0.00	
10:54:51	I2046	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
10:54:51	I2046	On 04/02/2016			Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2046 Bond Future						2	50,000,000	0.00	
10:54:51	I2050	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
10:54:51	I2050	On 04/02/2016			Bond Future	1	24,700,000	0.00 Member	Buy
11:04:50	I2050	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
11:04:50	I2050	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
11:04:50	I2050	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
11:04:51	I2050	On 04/02/2016			Bond Future	1	24,700,000	0.00 Client	Buy
11:04:51	I2050	On 04/02/2016			Bond Future	1	24,700,000	0.00 Member	Sell
Total for I2050 Bond Future						7	100,000,000	0.00	
9:55:55	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Buy
9:55:55	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Sell
12:13:33	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Client	Sell
12:13:33	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Buy
12:40:16	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Member	Sell
12:40:16	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Member	Sell
12:40:16	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Member	Sell
12:40:16	R186	On 04/02/2016	9.20	Put	Bond Future	1	180,000,000	0.00 Client	Buy
12:40:16	R186	On 04/02/2016	8.02	Call	Bond Future	1	180,000,000	0.00 Client	Buy
12:40:16	R186	On 04/02/2016	8.45	Call	Bond Future	1	90,000,000	0.00 Client	Buy
13:10:58	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Member	Buy
13:10:58	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Member	Sell
13:10:58	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Client	Sell
13:10:59	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Client	Sell
13:10:59	R186	On 04/02/2016	9.20	Put	Bond Future	1	90,000,000	0.00 Member	Buy
13:11:13	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Member	Buy
13:11:13	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:13	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Client	Sell
13:11:13	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Member	Sell
13:11:13	R186	On 04/02/2016	8.45	Call	Bond Future	1	45,000,000	0.00 Client	Sell
13:11:30	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Client	Sell
13:11:30	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Client	Sell
13:11:30	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Member	Buy
13:11:30	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Member	Sell
13:11:30	R186	On 04/02/2016	8.02	Call	Bond Future	1	90,000,000	0.00 Member	Buy
16:10:54	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
16:10:54	R186	On 04/02/2016			Bond Future	1	119,600,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	5,600,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	13,000,000	0.00 Client	Sell
16:39:23	R186	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Buy
16:39:23	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R186 Bond Future						65	2,291,600,000	0.00	
16:10:54	R2023	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:10:54	R2023	On 04/02/2016			Bond Future	1	142,600,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	9,600,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	46,400,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	11,400,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	15,600,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	15,600,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	9,600,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	46,400,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	46,400,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	19,600,000	0.00 Member	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	15,600,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	19,600,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	19,600,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	12,100,000	0.00 Client	Sell
16:41:13	R2023	On 04/02/2016			Bond Future	1	9,600,000	0.00 Member	Buy
16:41:13	R2023	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R2023 Bond Future						40	570,400,000	0.00	
Grand Total for all Instruments						125	3,112,040,000	0.00	