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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:46:01	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
8:46:01	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
16:58:30	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
16:58:30	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
17:22:57	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
17:22:57	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
17:44:15	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
17:44:15	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					8	160,000	0.00	
12:59:20	I2050	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
12:59:20	I2050	On 04/02/2016		Bond Future	1	1,200,000	0.00 Client	Buy
12:59:20	I2050	On 04/02/2016		Bond Future	1	1,200,000	0.00 Member	Sell
12:59:20	I2050	On 04/02/2016		Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						4	52,400,000	0.00	
10:10:55	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Buy
10:10:55	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Sell
10:21:01	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Client	Sell
10:21:01	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Buy
13:33:01	R186	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Buy
13:33:01	R186	On 04/02/2016			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R186 Bond Future						6	50,000,000	0.00	
10:04:41	R202	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Sell
10:04:41	R202	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R202 Bond Future						2	6,000,000	0.00	
9:59:24	R2023	On 04/02/2016			Bond Future	1	55,000,000	0.00 Member	Sell
10:00:17	R2023	On 04/02/2016			Bond Future	1	55,000,000	0.00 Member	Buy
Total for R2023 Bond Future						2	110,000,000	0.00	
11:09:39	R2030	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
11:09:39	R2030	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	80,000,000	0.00	
14:43:06	R207	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Sell
14:43:06	R207	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
16:53:36	R207	On 04/02/2016			Bond Future	1	31,800,000	0.00 Client	Sell
16:53:36	R207	On 04/02/2016			Bond Future	1	31,800,000	0.00 Member	Buy
16:53:36	R207	On 04/02/2016			Bond Future	1	31,800,000	0.00 Member	Sell
16:53:37	R207	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Sell
16:53:37	R207	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:53:37	R207	On 04/02/2016			Bond Future	1	4,900,000	0.00 Client	Sell
16:53:38	R207	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:53:38	R207	On 04/02/2016			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R207 Bond Future						10	160,000,000	0.00	
9:59:24	R208	On 04/02/2016			Bond Future	1	95,000,000	0.00 Member	Sell
10:00:17	R208	On 04/02/2016			Bond Future	1	95,000,000	0.00 Member	Buy
10:21:50	R208	On 04/02/2016			Bond Future	1	28,000,000	0.00 Member	Sell
10:21:50	R208	On 04/02/2016			Bond Future	1	28,000,000	0.00 Member	Buy
10:38:11	R208	On 04/02/2016			Bond Future	1	28,000,000	0.00 Member	Buy
10:38:11	R208	On 04/02/2016			Bond Future	1	28,000,000	0.00 Client	Sell
Total for R208 Bond Future						6	302,000,000	0.00	
14:43:06	R209	On 04/02/2016			Bond Future	1	15,000,000	0.00 Client	Sell
14:43:06	R209	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
17:21:19	R209	On 04/08/2016	9.60	Call	Bond Future	1	600,000,000	0.00 Member	Sell
17:21:19	R209	On 04/08/2016	10.60	Call	Bond Future	1	600,000,000	0.00 Member	Buy
17:21:19	R209	On 04/08/2016	10.60	Call	Bond Future	1	600,000,000	0.00 Member	Sell
17:21:19	R209	On 04/08/2016	9.60	Call	Bond Future	1	600,000,000	0.00 Member	Buy
Total for R209 Bond Future						6	2,430,000,000	0.00	
Grand Total for all Instruments						46	3,190,560,000	0.00	