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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:02	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Sell
10:13:02	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
10:13:02	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Client	Sell
10:13:02	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future					2	40,000	0.00	
13:13:00	R186	On 04/02/2016		Bond Future	1	11,800,000	0.00 Member	Buy
13:13:00	R186	On 04/02/2016		Bond Future	1	11,800,000	0.00 Member	Sell
13:19:51	R186	On 04/02/2016		Bond Future	1	11,800,000	0.00 Client	Buy
13:19:51	R186	On 04/02/2016		Bond Future	1	11,800,000	0.00 Member	Sell
16:43:24	R186	On 04/02/2016		Bond Future	1	150,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:24	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
16:43:24	R186	On 04/02/2016			Bond Future	1	159,700,000	0.00 Member	Buy
16:43:24	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
16:58:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
16:58:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	150,000,000	0.00 Client	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
16:59:05	R186	On 04/02/2016			Bond Future	1	150,000,000	0.00 Member	Buy
16:59:05	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:59:05	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
Total for R186 Bond Future						18	687,600,000	0.00	
16:43:24	R2023	On 04/02/2016			Bond Future	1	61,700,000	0.00 Member	Buy
16:43:24	R2023	On 04/02/2016			Bond Future	1	73,800,000	0.00 Member	Sell
17:00:17	R2023	On 04/02/2016			Bond Future	1	61,700,000	0.00 Member	Sell
17:00:17	R2023	On 04/02/2016			Bond Future	1	4,900,000	0.00 Client	Buy
17:00:17	R2023	On 04/02/2016			Bond Future	1	61,700,000	0.00 Client	Buy
17:00:17	R2023	On 04/02/2016			Bond Future	1	7,200,000	0.00 Client	Buy
17:00:17	R2023	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Buy
17:00:17	R2023	On 04/02/2016			Bond Future	1	7,200,000	0.00 Member	Buy
17:00:17	R2023	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Sell
17:00:17	R2023	On 04/02/2016			Bond Future	1	7,200,000	0.00 Member	Sell
Total for R2023 Bond Future						10	295,200,000	0.00	
13:13:00	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
13:13:00	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
13:20:34	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
13:20:34	R213	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						4	80,000,000	0.00	
16:43:24	R214	On 04/02/2016			Bond Future	1	79,500,000	0.00 Member	Buy
16:43:24	R214	On 04/02/2016			Bond Future	1	79,500,000	0.00 Member	Sell
17:00:34	R214	On 04/02/2016			Bond Future	1	79,500,000	0.00 Client	Buy
17:00:34	R214	On 04/02/2016			Bond Future	1	79,500,000	0.00 Member	Sell
Total for R214 Bond Future						4	318,000,000	0.00	
Grand Total for all Instruments						40	1,380,880,000	0.00	