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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:43	GOVI	On 05/05/2016		GOVI	1	40,000	0.00 Client	Sell
10:03:43	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Buy
11:06:44	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
11:06:44	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
11:06:44	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Buy
11:06:44	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Sell
11:06:44	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Sell
11:15:07	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
11:15:07	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>9</b>	<b>200,000</b>	<b>0.00</b>	
16:52:16	I2025	On 05/05/2016		Bond Future	1	4,800,000	0.00 Member	Sell
16:52:16	I2025	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Buy
17:04:34	I2025	On 05/05/2016		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:04:35	I2025	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
17:04:35	I2025	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>46</b>	<b>19,200,000</b>	<b>0.00</b>	
11:58:37	R209	On 05/05/2016			Bond Future	1	498,700,000	0.00 Member	Sell
11:58:37	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	134,900,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	64,000,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	64,000,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	39,200,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	3,700,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	14,600,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	34,800,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	39,200,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	7,800,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	24,500,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	28,000,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	5,200,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	20,200,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	34,800,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	34,800,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	28,000,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,800,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	8,600,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,200,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,900,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	12,300,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	15,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	14,600,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	22,800,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	20,200,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	64,000,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	22,800,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,600,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	24,500,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	22,800,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	24,500,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,900,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	19,900,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	19,900,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	134,900,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	39,200,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	134,900,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	5,200,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	12,300,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	12,300,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	19,900,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	15,600,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	14,600,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:23:43	R209	On 05/05/2016			Bond Future	1	7,800,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,900,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,600,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,700,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	5,200,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	20,200,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,600,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	15,600,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	28,000,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	7,800,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	3,700,000	0.00 Client	Buy
12:23:43	R209	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
12:23:44	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
12:23:44	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
12:23:44	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>94</b>	<b>1,994,800,000</b>	<b>0.00</b>	
16:52:16	R212	On 05/05/2016			Bond Future	1	10,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:16	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
17:05:21	R212	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:05:21	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
17:05:22	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:05:22	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:05:22	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
17:05:22	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
17:05:22	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>49</b>	<b>40,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>198</b>	<b>2,054,600,000</b>	<b>0.00</b>	