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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:12:40	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
9:12:40	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
9:23:50	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
9:23:50	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
9:53:29	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
9:53:29	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
16:10:35	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
16:10:35	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>8</b>	<b>120,000</b>	<b>0.00</b>	
11:59:34	R186	On 05/05/2016		Bond Future	1	50,000,000	0.00 Member	Sell
12:12:29	R186	On 05/05/2016		Bond Future	1	50,000,000	0.00 Member	Buy
12:22:31	R186	On 05/05/2016		Bond Future	1	50,000,000	0.00 Member	Buy
12:22:31	R186	On 05/05/2016		Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:32:29	R186	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Buy
12:32:29	R186	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Sell
13:40:57	R186	On 04/08/2016	10.00	Put	Bond Future	1	582,100,000	0.00 Member	Buy
13:40:57	R186	On 04/08/2016	10.00	Put	Bond Future	1	650,000,000	0.00 Member	Sell
14:53:16	R186	On 04/08/2016	10.00	Put	Bond Future	1	67,900,000	0.00 Member	Sell
14:53:16	R186	On 04/08/2016	10.00	Put	Bond Future	1	67,900,000	0.00 Client	Buy
14:53:16	R186	On 04/08/2016	10.00	Put	Bond Future	1	67,900,000	0.00 Member	Buy
14:53:16	R186	On 04/08/2016	10.00	Put	Bond Future	1	582,100,000	0.00 Client	Buy
14:53:16	R186	On 04/08/2016	10.00	Put	Bond Future	1	582,100,000	0.00 Member	Sell
17:36:43	R186	On 05/05/2016			Bond Future	1	33,100,000	0.00 Member	Buy
17:36:43	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:44:32	R186	On 05/05/2016			Bond Future	1	17,900,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
17:44:32	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	17,900,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
17:44:32	R186	On 05/05/2016			Bond Future	1	17,900,000	0.00 Member	Buy
17:44:32	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Buy
17:44:32	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
17:44:32	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy

<b>Total for R186 Bond Future</b>						<b>32</b>	<b>3,032,400,000</b>	<b>0.00</b>	
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14:15:11	R197	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:15:11	R197	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:15:11	R197	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
14:15:11	R197	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>16,600,000</b>	<b>0.00</b>	
12:17:51	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
12:17:51	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
11:31:08	R203	On 05/05/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:31:13	R203	On 05/05/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:33:16	R203	On 05/05/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:33:16	R203	On 05/05/2016			Bond Future	1	11,000,000	0.00 Member	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>44,000,000</b>	<b>0.00</b>	
9:38:34	R2030	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
9:38:34	R2030	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
9:41:04	R2030	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
9:41:04	R2030	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
11:46:37	R2032	On 05/05/2016			Bond Future	1	71,500,000	0.00 Member	Buy
11:46:37	R2032	On 05/05/2016			Bond Future	1	71,500,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>143,000,000</b>	<b>0.00</b>	
11:46:37	R2035	On 05/05/2016			Bond Future	1	71,500,000	0.00 Member	Buy
11:46:37	R2035	On 05/05/2016			Bond Future	1	71,500,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>143,000,000</b>	<b>0.00</b>	
11:46:37	R2037	On 05/05/2016			Bond Future	1	200,000,000	0.00 Member	Buy
11:46:37	R2037	On 05/05/2016			Bond Future	1	200,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:28	R2037	On 05/05/2016			Bond Future	1	111,000,000	0.00 Member	Sell
17:13:28	R2037	On 05/05/2016			Bond Future	1	21,600,000	0.00 Member	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	44,400,000	0.00 Member	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	35,700,000	0.00 Member	Sell
17:19:55	R2037	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Sell
17:19:55	R2037	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	44,400,000	0.00 Member	Sell
17:19:55	R2037	On 05/05/2016			Bond Future	1	35,700,000	0.00 Client	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	44,400,000	0.00 Client	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	35,700,000	0.00 Member	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	7,000,000	0.00 Client	Buy
17:19:55	R2037	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:19:55	R2037	On 05/05/2016			Bond Future	1	21,600,000	0.00 Member	Sell
17:19:55	R2037	On 05/05/2016			Bond Future	1	21,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>18</b>	<b>844,000,000</b>	<b>0.00</b>	
11:46:37	R2040	On 05/05/2016			Bond Future	1	159,800,000	0.00 Member	Buy
11:46:37	R2040	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:11:04	R2040	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:11:04	R2040	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
12:11:04	R2040	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
12:11:04	R2040	On 05/05/2016			Bond Future	1	158,500,000	0.00 Member	Sell
12:11:04	R2040	On 05/05/2016			Bond Future	1	158,500,000	0.00 Member	Buy
12:11:04	R2040	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
12:11:04	R2040	On 05/05/2016			Bond Future	1	158,500,000	0.00 Client	Sell
12:11:04	R2040	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>10</b>	<b>639,200,000</b>	<b>0.00</b>	
11:46:37	R2048	On 05/05/2016			Bond Future	1	108,000,000	0.00 Member	Buy
11:46:37	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	106,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	106,000,000	0.00 Member	Buy
12:11:43	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:11:43	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	106,000,000	0.00 Client	Sell
12:11:43	R2048	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>432,000,000</b>	<b>0.00</b>	
11:59:34	R208	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Sell
12:12:29	R208	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Buy
12:22:12	R208	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Buy
12:22:12	R208	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Sell
13:00:49	R208	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:00:49	R208	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>6</b>	<b>74,800,000</b>	<b>0.00</b>	
11:46:37	R209	On 05/05/2016			Bond Future	1	18,500,000	0.00 Member	Buy
11:46:37	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:11:19	R209	On 05/05/2016			Bond Future	1	16,500,000	0.00 Member	Buy
12:11:19	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:11:19	R209	On 05/05/2016			Bond Future	1	16,500,000	0.00 Client	Sell
12:11:19	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
12:11:19	R209	On 05/05/2016			Bond Future	1	16,500,000	0.00 Member	Sell
14:40:25	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
14:40:25	R209	On 05/05/2016			Bond Future	1	392,200,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	11,900,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	4,200,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	17,300,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	19,700,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	90,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	90,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	6,400,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	7,100,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	90,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	60,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	6,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	19,700,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	11,900,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	11,900,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	7,100,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	19,500,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	7,500,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	17,300,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	65,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	7,500,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	7,100,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	7,500,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	19,700,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	19,500,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	17,300,000	0.00 Member	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	19,500,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	65,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	45,000,000	0.00 Client	Sell
15:04:19	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
15:04:19	R209	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
15:04:20	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
15:04:20	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>95</b>	<b>1,642,800,000</b>	<b>0.00</b>	
14:15:11	R212	On 05/05/2016			Bond Future	1	6,800,000	0.00 Client	Sell
14:15:11	R212	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>13,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>199</b>	<b>7,026,120,000</b>	<b>0.00</b>	