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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:04	GOVI	On 05/05/2016		GOVI	1	60,000	0.00 Client	Buy
14:16:04	GOVI	On 05/05/2016		GOVI	1	60,000	0.00 Member	Sell
Total for GOVI GOVI					2	120,000	0.00	
14:38:17	I2033	On 04/08/2016		Bond Future	1	51,800,000	0.00 Client	Buy
14:38:17	I2033	On 04/08/2016		Bond Future	1	51,800,000	0.00 Member	Sell
14:38:17	I2033	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Buy
14:38:17	I2033	On 04/08/2016		Bond Future	1	103,600,000	0.00 Client	Buy
14:38:17	I2033	On 04/08/2016		Bond Future	1	103,600,000	0.00 Member	Sell
14:38:17	I2033	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Sell
Total for I2033 Bond Future					6	312,800,000	0.00	
12:16:36	I2046	On 04/08/2016		Bond Future	1	18,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:16:36	I2046	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
12:16:36	I2046	On 04/08/2016			Bond Future	1	37,400,000	0.00 Client	Buy
12:16:36	I2046	On 04/08/2016			Bond Future	1	18,600,000	0.00 Member	Sell
12:16:36	I2046	On 04/08/2016			Bond Future	1	37,400,000	0.00 Member	Sell
12:16:36	I2046	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
Total for I2046 Bond Future						6	118,000,000	0.00	
11:25:42	I2050	On 04/08/2016			Bond Future	1	160,000,000	0.00 Member	Sell
11:25:42	I2050	On 04/08/2016			Bond Future	1	105,000,000	0.00 Member	Buy
11:43:17	I2050	On 04/08/2016			Bond Future	1	52,200,000	0.00 Member	Buy
11:43:17	I2050	On 04/08/2016			Bond Future	1	52,200,000	0.00 Client	Buy
11:43:17	I2050	On 04/08/2016			Bond Future	1	52,200,000	0.00 Member	Sell
11:43:19	I2050	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
11:43:19	I2050	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Buy
11:43:19	I2050	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
11:43:36	I2050	On 04/08/2016			Bond Future	1	105,000,000	0.00 Member	Sell
11:43:36	I2050	On 04/08/2016			Bond Future	1	105,000,000	0.00 Client	Buy
Total for I2050 Bond Future						10	640,000,000	0.00	
8:58:19	R186	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Buy
8:58:19	R186	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Sell
15:04:29	R186	On 05/05/2016			Bond Future	1	15,800,000	0.00 Member	Buy
15:04:29	R186	On 05/05/2016			Bond Future	1	15,800,000	0.00 Member	Sell
15:52:02	R186	On 05/05/2016			Bond Future	1	15,800,000	0.00 Client	Buy
15:52:02	R186	On 05/05/2016			Bond Future	1	15,800,000	0.00 Member	Sell
16:25:04	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:25:04	R186	On 05/05/2016			Bond Future	1	15,200,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Sell
16:33:56	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:33:56	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Client	Buy
Total for R186 Bond Future						22	744,000,000	0.00	
8:58:19	R203	On 05/05/2016			Bond Future	1	1,240,000,000	0.00 Client	Buy
8:58:19	R203	On 05/05/2016			Bond Future	1	1,240,000,000	0.00 Client	Sell
9:25:39	R203	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
9:25:39	R203	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy
9:32:20	R203	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Sell
9:32:20	R203	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R203 Bond Future						6	2,496,000,000	0.00	
16:09:26	R2030	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:09:26	R2030	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:25:46	R2030	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:25:46	R2030	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
Total for R2030 Bond Future						4	2,400,000	0.00	
16:09:26	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:09:26	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:26:03	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:26:03	R204	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R204 Bond Future						4	5,600,000	0.00	
16:05:25	R2044	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:25	R2044	On 05/05/2016			Bond Future	1	19,300,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,200,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	6,400,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,900,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:36:54	R2044	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Sell
16:36:54	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R2044 Bond Future						43	77,200,000	0.00	
16:05:25	R2048	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:05:25	R2048	On 05/05/2016			Bond Future	1	9,200,000	0.00 Member	Sell
16:27:27	R2048	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:27:27	R2048	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:27:27	R2048	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:27:27	R2048	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:27:27	R2048	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:27:27	R2048	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2048 Bond Future						13	36,800,000	0.00	
8:58:19	R207	On 05/05/2016			Bond Future	1	134,000,000	0.00 Client	Buy
8:58:19	R207	On 05/05/2016			Bond Future	1	134,000,000	0.00 Client	Sell
16:09:26	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:09:26	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:26:26	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:26:26	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R207 Bond Future						6	274,000,000	0.00	
8:58:19	R208	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:58:19	R208	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Buy
16:09:26	R208	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:09:26	R208	On 05/05/2016			Bond Future	1	13,000,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:32:03	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Client	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
16:32:03	R208	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
Total for R208 Bond Future						18	672,000,000	0.00	
8:58:19	R209	On 05/05/2016			Bond Future	1	233,000,000	0.00 Client	Buy
8:58:19	R209	On 05/05/2016			Bond Future	1	233,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	466,000,000	0.00	
8:58:19	R213	On 05/05/2016			Bond Future	1	473,000,000	0.00 Client	Sell
8:58:19	R213	On 05/05/2016			Bond Future	1	473,000,000	0.00 Client	Buy
15:04:29	R213	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:04:29	R213	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:52:42	R213	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:52:42	R213	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R213 Bond Future						6	956,000,000	0.00	
8:58:19	R214	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:58:19	R214	On 05/05/2016			Bond Future	1	310,000,000	0.00 Client	Buy
16:05:25	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:05:25	R214	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	5,300,000	0.00 Member	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	5,300,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
16:29:04	R214	On 05/05/2016			Bond Future	1	5,300,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:29:04	R214	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R214 Bond Future						21	680,000,000	0.00	
Grand Total for all Instruments						169	7,480,920,000	0.00	