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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:53	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Buy
10:48:53	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
10:39:58	R186	On 04/08/2016		Bond Future	1	139,000,000	0.00 Member	Buy
10:39:58	R186	On 04/08/2016		Bond Future	1	139,000,000	0.00 Member	Sell
10:42:28	R186	On 04/08/2016		Bond Future	1	1,700,000	0.00 Member	Sell
10:42:28	R186	On 04/08/2016		Bond Future	1	139,000,000	0.00 Member	Buy
11:27:40	R186	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Buy
11:27:40	R186	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Sell
11:36:25	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
11:36:25	R186	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Buy
12:47:28	R186	On 04/08/2016		Bond Future	1	700,000	0.00 Client	Sell
12:47:28	R186	On 04/08/2016		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:47:28	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:47:28	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
12:47:28	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:47:28	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:47:29	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
12:47:29	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	23,600,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	19,100,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	12,300,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	14,700,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	19,100,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	27,300,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	23,600,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	27,300,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	27,300,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	19,100,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	13,500,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:50:42	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Client	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	23,600,000	0.00 Member	Sell
12:50:42	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
13:15:25	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:15:25	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
13:32:31	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
13:32:31	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:54:49	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
13:54:49	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:59:06	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:59:06	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
14:06:23	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
14:06:23	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
14:39:02	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
14:39:02	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
14:51:31	R186	On 04/08/2016			Bond Future	1	78,900,000	0.00 Member	Buy
14:51:31	R186	On 04/08/2016			Bond Future	1	78,900,000	0.00 Member	Sell
15:44:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Sell
15:44:54	R186	On 04/08/2016			Bond Future	1	128,900,000	0.00 Member	Buy
15:59:45	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:59:45	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:25:06	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:25:06	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:26:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:26:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:20	R186	On 04/08/2016			Bond Future	1	32,500,000	0.00 Member	Buy
16:37:20	R186	On 04/08/2016			Bond Future	1	55,500,000	0.00 Member	Sell
17:05:40	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:05:40	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
17:14:28	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
17:14:28	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Sell
17:14:28	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:14:28	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Buy
17:14:28	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:14:28	R186	On 04/08/2016			Bond Future	1	32,500,000	0.00 Client	Buy
17:14:28	R186	On 04/08/2016			Bond Future	1	32,500,000	0.00 Member	Sell
17:14:28	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	22,000,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	5,200,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	4,700,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	4,700,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	11,400,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	13,600,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	4,700,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	9,400,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	12,400,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	12,400,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	12,400,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	22,000,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	13,600,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	11,400,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Member	Buy
17:24:54	R186	On 04/08/2016			Bond Future	1	22,000,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	11,400,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
17:24:54	R186	On 04/08/2016			Bond Future	1	13,600,000	0.00 Client	Sell
17:42:48	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:42:48	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:42:48	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:42:49	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:42:49	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:42:49	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
17:42:50	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
17:42:50	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:42:50	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
17:42:51	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
17:42:51	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
17:42:51	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
17:42:52	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:52	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:42:52	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
17:42:53	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
17:42:53	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>194</b>	<b>2,408,600,000</b>	<b>0.00</b>	
15:59:45	R2023	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
15:59:45	R2023	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>3,800,000</b>	<b>0.00</b>	
15:59:45	R2032	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Sell
15:59:45	R2032	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:37:20	R2032	On 04/08/2016			Bond Future	1	118,200,000	0.00 Member	Buy
16:37:20	R2032	On 04/08/2016			Bond Future	1	129,000,000	0.00 Member	Sell
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Buy
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Sell
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Buy
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,200,000	0.00 Client	Buy
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Sell
17:15:43	R2032	On 04/08/2016			Bond Future	1	118,200,000	0.00 Client	Buy
17:15:43	R2032	On 04/08/2016			Bond Future	1	5,600,000	0.00 Client	Buy
17:15:43	R2032	On 04/08/2016			Bond Future	1	118,200,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>12</b>	<b>519,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>210</b>	<b>2,932,040,000</b>	<b>0.00</b>	