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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:08	GOVI	On 04/02/2016		GOVI	1	50,000	0.00 Member	Buy
13:19:08	GOVI	On 04/02/2016		GOVI	1	50,000	0.00 Member	Sell
13:24:36	GOVI	On 04/02/2016		GOVI	1	50,000	0.00 Member	Sell
13:24:36	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
15:46:13	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
15:46:13	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Sell
15:46:13	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
15:46:13	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Buy
15:46:13	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					9	300,000	0.00	
15:44:32	I2046	On 04/02/2016		Bond Future	1	150,000,000	0.00 Client	Buy
15:44:32	I2046	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
Total for I2046 Bond Future						2	300,000,000	0.00	
15:44:32	I2050	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
15:44:32	I2050	On 04/02/2016			Bond Future	1	30,000,000	0.00 Client	Buy
Total for I2050 Bond Future						2	60,000,000	0.00	
9:50:07	R186	On 04/02/2016			Bond Future	1	1,573,800,000	0.00 Member	Sell
9:50:07	R186	On 04/02/2016			Bond Future	1	18,400,000	0.00 Member	Buy
12:29:19	R186	On 04/02/2016			Bond Future	1	472,400,000	0.00 Member	Buy
12:29:19	R186	On 04/02/2016			Bond Future	1	472,400,000	0.00 Client	Buy
12:29:19	R186	On 04/02/2016			Bond Future	1	472,400,000	0.00 Member	Sell
12:29:20	R186	On 04/02/2016			Bond Future	1	16,500,000	0.00 Member	Sell
12:29:20	R186	On 04/02/2016			Bond Future	1	16,500,000	0.00 Member	Buy
12:29:20	R186	On 04/02/2016			Bond Future	1	16,500,000	0.00 Client	Buy
12:29:21	R186	On 04/02/2016			Bond Future	1	482,400,000	0.00 Client	Buy
12:29:21	R186	On 04/02/2016			Bond Future	1	482,400,000	0.00 Member	Sell
12:29:21	R186	On 04/02/2016			Bond Future	1	482,400,000	0.00 Member	Buy
12:29:22	R186	On 04/02/2016			Bond Future	1	252,900,000	0.00 Member	Buy
12:29:22	R186	On 04/02/2016			Bond Future	1	252,900,000	0.00 Member	Sell
12:29:22	R186	On 04/02/2016			Bond Future	1	252,900,000	0.00 Client	Buy
12:29:23	R186	On 04/02/2016			Bond Future	1	29,600,000	0.00 Client	Buy
12:29:23	R186	On 04/02/2016			Bond Future	1	29,600,000	0.00 Member	Sell
12:29:23	R186	On 04/02/2016			Bond Future	1	29,600,000	0.00 Member	Buy
12:29:24	R186	On 04/02/2016			Bond Future	1	128,000,000	0.00 Member	Sell
12:29:24	R186	On 04/02/2016			Bond Future	1	128,000,000	0.00 Member	Buy
12:29:24	R186	On 04/02/2016			Bond Future	1	128,000,000	0.00 Client	Buy
12:29:25	R186	On 04/02/2016			Bond Future	1	27,800,000	0.00 Member	Sell
12:29:25	R186	On 04/02/2016			Bond Future	1	27,800,000	0.00 Member	Buy
12:29:25	R186	On 04/02/2016			Bond Future	1	27,800,000	0.00 Client	Buy
12:29:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
12:29:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
12:29:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
12:29:27	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:29:27	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Client	Buy
12:29:27	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:29:28	R186	On 04/02/2016			Bond Future	1	131,400,000	0.00 Member	Sell
12:29:28	R186	On 04/02/2016			Bond Future	1	131,400,000	0.00 Client	Buy
12:29:28	R186	On 04/02/2016			Bond Future	1	131,400,000	0.00 Member	Buy
12:29:29	R186	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
12:29:29	R186	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
12:29:29	R186	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy
12:29:30	R186	On 04/02/2016			Bond Future	1	18,400,000	0.00 Client	Buy
12:29:30	R186	On 04/02/2016			Bond Future	1	18,400,000	0.00 Member	Sell
13:06:54	R186	On 04/02/2016			Bond Future	1	11,200,000	0.00 Member	Buy
13:06:54	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:13:37	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:13:37	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
13:13:37	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
13:13:38	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Buy
13:13:38	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Client	Sell
17:06:07	R186	On 04/02/2016			Bond Future	1	1,573,800,000	0.00 Member	Sell
17:06:07	R186	On 04/02/2016			Bond Future	1	1,573,800,000	0.00 Member	Buy
Total for R186 Bond Future						52	9,487,600,000	0.00	
15:44:32	R210	On 04/02/2016			Bond Future	1	4,900,000	0.00 Client	Buy
15:44:32	R210	On 04/02/2016			Bond Future	1	10,100,000	0.00 Client	Buy
15:44:32	R210	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Sell
15:44:32	R210	On 04/02/2016			Bond Future	1	10,100,000	0.00 Member	Sell
15:44:32	R210	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:44:32	R210	On 04/02/2016			Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R210 Bond Future				6	80,000,000		0.00
	Grand Total for all Instruments				71	9,927,900,000		0.00