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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:18	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
10:13:18	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
11:46:07	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
11:46:07	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
11:46:07	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
11:46:08	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
11:46:08	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>80,000</b>	<b>0.00</b>	
11:21:11	I2038	On 05/05/2016		Bond Future	1	100,000,000	0.00 Member	Buy
11:21:11	I2038	On 05/05/2016		Bond Future	1	66,700,000	0.00 Member	Sell
11:32:19	I2038	On 05/05/2016		Bond Future	1	6,000,000	0.00 Member	Buy
11:32:19	I2038	On 05/05/2016		Bond Future	1	4,000,000	0.00 Member	Sell
11:42:57	I2038	On 05/05/2016		Bond Future	1	33,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:42:57	I2038	On 05/05/2016			Bond Future	1	33,300,000	0.00 Member	Buy
11:42:57	I2038	On 05/05/2016			Bond Future	1	66,700,000	0.00 Client	Sell
11:42:57	I2038	On 05/05/2016			Bond Future	1	66,700,000	0.00 Member	Buy
11:42:57	I2038	On 05/05/2016			Bond Future	1	33,300,000	0.00 Member	Sell
11:43:54	I2038	On 05/05/2016			Bond Future	1	4,000,000	0.00 Client	Sell
11:43:54	I2038	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
11:43:54	I2038	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy
11:43:54	I2038	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
11:43:54	I2038	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>14</b>	<b>424,000,000</b>	<b>0.00</b>	
15:29:37	R186	On 05/05/2016			Bond Future	1	17,000,000	0.00 Member	Buy
15:29:37	R186	On 05/05/2016			Bond Future	1	17,000,000	0.00 Member	Sell
15:42:07	R186	On 05/05/2016			Bond Future	1	17,000,000	0.00 Member	Sell
15:42:07	R186	On 05/05/2016			Bond Future	1	17,000,000	0.00 Client	Buy
16:05:56	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:05:56	R186	On 05/05/2016			Bond Future	1	92,000,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	60,700,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	11,800,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	3,800,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,500,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Sell
16:22:49	R186	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	60,700,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	60,700,000	0.00 Client	Buy
16:22:49	R186	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>41</b>	<b>436,000,000</b>	<b>0.00</b>	
13:03:58	R203	On 05/05/2016			Bond Future	1	35,800,000	0.00 Member	Buy
13:03:58	R203	On 05/05/2016			Bond Future	1	35,800,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>71,600,000</b>	<b>0.00</b>	
15:29:37	R2030	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Buy
15:29:37	R2030	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Sell
15:42:28	R2030	On 05/05/2016			Bond Future	1	15,000,000	0.00 Client	Buy
15:42:28	R2030	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
12:52:24	R2037	On 05/05/2016			Bond Future	1	37,700,000	0.00 Member	Buy
12:52:24	R2037	On 05/05/2016			Bond Future	1	37,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>75,400,000</b>	<b>0.00</b>	
13:03:58	R204	On 05/05/2016			Bond Future	1	22,200,000	0.00 Member	Buy
13:03:58	R204	On 05/05/2016			Bond Future	1	22,200,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>44,400,000</b>	<b>0.00</b>	
12:52:24	R207	On 05/05/2016			Bond Future	1	16,700,000	0.00 Member	Buy
12:52:24	R207	On 05/05/2016			Bond Future	1	16,700,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>33,400,000</b>	<b>0.00</b>	
12:55:44	R208	On 05/05/2016			Bond Future	1	35,600,000	0.00 Client	Sell
12:55:44	R208	On 05/05/2016			Bond Future	1	35,600,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>71,200,000</b>	<b>0.00</b>	
9:59:40	R209	On 05/05/2016			Bond Future	1	72,000,000	0.00 Member	Sell
9:59:40	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Sell
10:08:23	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	20,000,000	0.00 Client	Buy
10:08:23	R209	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Sell
10:08:23	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:38:06	R209	On 05/05/2016			Bond Future	1	371,000,000	0.00 Member	Sell
12:38:06	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	200,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	17,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	200,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	25,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	17,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	17,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	200,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	18,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:24:39	R209	On 05/05/2016			Bond Future	1	30,000,000	0.00 Client	Buy
13:24:39	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>35</b>	<b>1,772,000,000</b>	<b>0.00</b>	
12:38:06	R214	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
12:38:06	R214	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
13:24:26	R214	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
13:24:26	R214	On 05/05/2016			Bond Future	1	105,000,000	0.00 Client	Buy
16:07:16	R214	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
16:07:16	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
16:42:33	R214	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
16:42:33	R214	On 05/05/2016			Bond Future	1	75,000,000	0.00 Client	Buy
16:42:33	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:42:33	R214	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
16:42:33	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>11</b>	<b>840,000,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>122</b>	<b>3,828,080,000</b>		<b>0.00</b>

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