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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:19:57	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy
10:19:57	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
11:42:28	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy
11:42:28	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
13:43:52	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
13:43:52	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					6	120,000	0.00	
15:53:45	I2046	On 03/11/2016		Bond Future	1	7,000,000	0.00 Member	Buy
15:53:45	I2046	On 03/11/2016		Bond Future	1	7,000,000	0.00 Client	Sell
Total for I2046 Bond Future					2	14,000,000	0.00	
9:37:34	R186	On 03/11/2016		Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:37:34	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
9:43:56	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Sell
9:43:56	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
9:44:36	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
9:44:36	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:24:37	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:24:37	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Sell
17:07:16	R186	On 03/11/2016			Bond Future	1	13,000,000	0.00 Client	Buy
17:07:16	R186	On 03/11/2016			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R186 Bond Future						10	52,800,000	0.00	
16:43:22	R2030	On 03/11/2016			Bond Future	1	61,900,000	0.00 Member	Buy
16:43:22	R2030	On 03/11/2016			Bond Future	1	382,600,000	0.00 Member	Sell
16:59:49	R2030	On 03/11/2016			Bond Future	1	30,900,000	0.00 Client	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	61,900,000	0.00 Member	Sell
16:59:49	R2030	On 03/11/2016			Bond Future	1	147,200,000	0.00 Client	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	147,200,000	0.00 Member	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	22,800,000	0.00 Member	Sell
16:59:49	R2030	On 03/11/2016			Bond Future	1	61,900,000	0.00 Client	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Sell
16:59:49	R2030	On 03/11/2016			Bond Future	1	22,800,000	0.00 Client	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	147,200,000	0.00 Member	Sell
16:59:49	R2030	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	22,800,000	0.00 Member	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	119,800,000	0.00 Member	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	119,800,000	0.00 Client	Buy
16:59:49	R2030	On 03/11/2016			Bond Future	1	119,800,000	0.00 Member	Sell
Total for R2030 Bond Future						16	1,530,400,000	0.00	
16:24:37	R2035	On 03/11/2016			Bond Future	1	19,600,000	0.00 Member	Buy
16:24:37	R2035	On 03/11/2016			Bond Future	1	19,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						2	39,200,000	0.00	
16:24:37	R2037	On 03/11/2016			Bond Future	1	100,400,000	0.00 Member	Buy
16:24:37	R2037	On 03/11/2016			Bond Future	1	100,400,000	0.00 Client	Sell
Total for R2037 Bond Future						2	200,800,000	0.00	
16:43:22	R207	On 03/11/2016			Bond Future	1	54,700,000	0.00 Member	Buy
16:43:22	R207	On 03/11/2016			Bond Future	1	89,400,000	0.00 Member	Sell
16:56:36	R207	On 03/11/2016			Bond Future	1	23,500,000	0.00 Client	Buy
16:56:36	R207	On 03/11/2016			Bond Future	1	54,700,000	0.00 Client	Buy
16:56:36	R207	On 03/11/2016			Bond Future	1	11,200,000	0.00 Client	Buy
16:56:36	R207	On 03/11/2016			Bond Future	1	23,500,000	0.00 Member	Sell
16:56:36	R207	On 03/11/2016			Bond Future	1	54,700,000	0.00 Member	Sell
16:56:36	R207	On 03/11/2016			Bond Future	1	23,500,000	0.00 Member	Buy
16:56:36	R207	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Buy
16:56:36	R207	On 03/11/2016			Bond Future	1	11,200,000	0.00 Member	Sell
Total for R207 Bond Future						10	357,600,000	0.00	
Grand Total for all Instruments						48	2,194,920,000	0.00	