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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:27	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
16:21:27	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					2	40,000	0.00	
13:20:25	I2038	On 05/05/2016		Bond Future	1	100,000,000	0.00 Member	Sell
13:20:25	I2038	On 05/05/2016		Bond Future	1	100,000,000	0.00 Member	Buy
13:30:20	I2038	On 05/05/2016		Bond Future	1	100,000,000	0.00 Member	Sell
13:30:20	I2038	On 05/05/2016		Bond Future	1	100,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	400,000,000	0.00	
8:41:09	R186	On 05/05/2016		Bond Future	1	6,300,000	0.00 Member	Sell
8:41:09	R186	On 05/05/2016		Bond Future	1	7,000,000	0.00 Member	Buy
10:13:33	R186	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:33	R186	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell
11:32:47	R186	On 05/05/2016			Bond Future	1	28,000,000	0.00 Client	Sell
11:32:47	R186	On 05/05/2016			Bond Future	1	41,000,000	0.00 Member	Buy
11:32:47	R186	On 05/05/2016			Bond Future	1	31,000,000	0.00 Member	Buy
11:32:47	R186	On 05/05/2016			Bond Future	1	31,000,000	0.00 Client	Sell
11:32:47	R186	On 05/05/2016			Bond Future	1	28,000,000	0.00 Member	Buy
11:32:47	R186	On 05/05/2016			Bond Future	1	41,000,000	0.00 Client	Sell
11:41:24	R186	On 05/05/2016			Bond Future	1	9,000,000	0.00 Client	Sell
11:41:24	R186	On 05/05/2016			Bond Future	1	9,000,000	0.00 Member	Buy
12:47:10	R186	On 05/05/2016			Bond Future	1	6,300,000	0.00 Member	Buy
12:47:10	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
12:47:10	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
12:47:10	R186	On 05/05/2016			Bond Future	1	6,300,000	0.00 Client	Sell
12:47:10	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
12:47:10	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
12:47:10	R186	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
12:47:10	R186	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
14:58:25	R186	On 05/05/2016			Bond Future	1	9,700,000	0.00 Client	Sell
14:58:25	R186	On 05/05/2016			Bond Future	1	9,700,000	0.00 Member	Buy
15:11:23	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:11:23	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
16:44:48	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:44:48	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:46:47	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:46:47	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Buy
17:04:18	R186	On 05/05/2016			Bond Future	1	252,000,000	0.00 Member	Buy
17:04:18	R186	On 05/05/2016			Bond Future	1	369,000,000	0.00 Member	Buy
17:04:18	R186	On 05/05/2016			Bond Future	1	279,000,000	0.00 Client	Sell
17:04:18	R186	On 05/05/2016			Bond Future	1	252,000,000	0.00 Client	Sell
17:04:18	R186	On 05/05/2016			Bond Future	1	279,000,000	0.00 Member	Buy
17:04:18	R186	On 05/05/2016			Bond Future	1	369,000,000	0.00 Client	Sell
17:21:59	R186	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
17:21:59	R186	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
17:25:56	R186	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
17:25:56	R186	On 05/05/2016			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 R186 Bond Future						38	2,191,400,000	0.00	
11:32:47	R203	On 05/05/2016			Bond Future	1	164,000,000	0.00 Member	Sell
11:32:47	R203	On 05/05/2016			Bond Future	1	124,000,000	0.00 Client	Buy
11:32:47	R203	On 05/05/2016			Bond Future	1	124,000,000	0.00 Member	Sell
11:32:47	R203	On 05/05/2016			Bond Future	1	164,000,000	0.00 Client	Buy
11:32:47	R203	On 05/05/2016			Bond Future	1	112,000,000	0.00 Client	Buy
11:32:47	R203	On 05/05/2016			Bond Future	1	112,000,000	0.00 Member	Sell
12:08:10	R203	On 05/05/2016			Bond Future	1	7,100,000	0.00 Member	Sell
12:08:10	R203	On 05/05/2016			Bond Future	1	5,900,000	0.00 Member	Buy
12:46:06	R203	On 05/05/2016			Bond Future	1	5,900,000	0.00 Client	Buy
12:46:06	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
12:46:06	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
12:46:06	R203	On 05/05/2016			Bond Future	1	5,900,000	0.00 Member	Sell
12:46:06	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:04:17	R203	On 05/05/2016			Bond Future	1	1,476,000,000	0.00 Member	Sell
17:04:17	R203	On 05/05/2016			Bond Future	1	1,116,000,000	0.00 Client	Buy
17:04:17	R203	On 05/05/2016			Bond Future	1	1,116,000,000	0.00 Member	Sell
17:04:17	R203	On 05/05/2016			Bond Future	1	1,476,000,000	0.00 Client	Buy
17:04:17	R203	On 05/05/2016			Bond Future	1	1,008,000,000	0.00 Client	Buy
17:04:17	R203	On 05/05/2016			Bond Future	1	1,008,000,000	0.00 Member	Sell
Total for R203 Bond Future						19	8,028,400,000	0.00	
11:32:47	R207	On 05/05/2016			Bond Future	1	13,400,000	0.00 Member	Sell
11:32:47	R207	On 05/05/2016			Bond Future	1	13,400,000	0.00 Client	Buy
11:32:47	R207	On 05/05/2016			Bond Future	1	17,800,000	0.00 Client	Buy
11:32:47	R207	On 05/05/2016			Bond Future	1	12,100,000	0.00 Client	Buy
11:32:47	R207	On 05/05/2016			Bond Future	1	12,100,000	0.00 Member	Sell
11:32:47	R207	On 05/05/2016			Bond Future	1	17,800,000	0.00 Member	Sell
17:04:17	R207	On 05/05/2016			Bond Future	1	108,900,000	0.00 Member	Sell
17:04:17	R207	On 05/05/2016			Bond Future	1	160,200,000	0.00 Client	Buy
17:04:17	R207	On 05/05/2016			Bond Future	1	120,600,000	0.00 Client	Buy
17:04:17	R207	On 05/05/2016			Bond Future	1	120,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:04:17	R207	On 05/05/2016			Bond Future	1	160,200,000	0.00 Member	Sell
17:04:17	R207	On 05/05/2016			Bond Future	1	108,900,000	0.00 Client	Buy
Total for R207 Bond Future						12	866,000,000	0.00	
11:32:47	R208	On 05/05/2016			Bond Future	1	31,000,000	0.00 Member	Buy
11:32:47	R208	On 05/05/2016			Bond Future	1	28,000,000	0.00 Client	Sell
11:32:47	R208	On 05/05/2016			Bond Future	1	41,000,000	0.00 Member	Buy
11:32:47	R208	On 05/05/2016			Bond Future	1	28,000,000	0.00 Member	Buy
11:32:47	R208	On 05/05/2016			Bond Future	1	41,000,000	0.00 Client	Sell
11:32:47	R208	On 05/05/2016			Bond Future	1	31,000,000	0.00 Client	Sell
17:04:17	R208	On 05/05/2016			Bond Future	1	369,000,000	0.00 Client	Sell
17:04:17	R208	On 05/05/2016			Bond Future	1	252,000,000	0.00 Client	Sell
17:04:17	R208	On 05/05/2016			Bond Future	1	369,000,000	0.00 Member	Buy
17:04:17	R208	On 05/05/2016			Bond Future	1	252,000,000	0.00 Member	Buy
17:04:18	R208	On 05/05/2016			Bond Future	1	279,000,000	0.00 Client	Sell
17:04:18	R208	On 05/05/2016			Bond Future	1	279,000,000	0.00 Member	Buy
Total for R208 Bond Future						12	2,000,000,000	0.00	
11:32:48	R209	On 05/05/2016			Bond Future	1	20,900,000	0.00 Member	Buy
11:32:48	R209	On 05/05/2016			Bond Future	1	30,800,000	0.00 Client	Sell
11:32:48	R209	On 05/05/2016			Bond Future	1	30,800,000	0.00 Member	Buy
11:32:48	R209	On 05/05/2016			Bond Future	1	23,300,000	0.00 Member	Buy
11:32:48	R209	On 05/05/2016			Bond Future	1	23,300,000	0.00 Client	Sell
11:32:48	R209	On 05/05/2016			Bond Future	1	20,900,000	0.00 Client	Sell
17:04:18	R209	On 05/05/2016			Bond Future	1	277,200,000	0.00 Member	Buy
17:04:18	R209	On 05/05/2016			Bond Future	1	277,200,000	0.00 Client	Sell
17:04:18	R209	On 05/05/2016			Bond Future	1	209,700,000	0.00 Client	Sell
17:04:18	R209	On 05/05/2016			Bond Future	1	188,100,000	0.00 Member	Buy
17:04:18	R209	On 05/05/2016			Bond Future	1	188,100,000	0.00 Client	Sell
17:04:18	R209	On 05/05/2016			Bond Future	1	209,700,000	0.00 Member	Buy
Total for R209 Bond Future						12	1,500,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:32:47	R213	On 05/05/2016			Bond Future	1	60,900,000	0.00 Member	Buy
11:32:47	R213	On 05/05/2016			Bond Future	1	60,900,000	0.00 Client	Sell
11:32:48	R213	On 05/05/2016			Bond Future	1	41,900,000	0.00 Member	Buy
11:32:48	R213	On 05/05/2016			Bond Future	1	47,300,000	0.00 Client	Sell
11:32:48	R213	On 05/05/2016			Bond Future	1	47,300,000	0.00 Member	Buy
11:32:48	R213	On 05/05/2016			Bond Future	1	41,900,000	0.00 Client	Sell
17:04:18	R213	On 05/05/2016			Bond Future	1	425,700,000	0.00 Client	Sell
17:04:18	R213	On 05/05/2016			Bond Future	1	548,100,000	0.00 Client	Sell
17:04:18	R213	On 05/05/2016			Bond Future	1	377,100,000	0.00 Client	Sell
17:04:18	R213	On 05/05/2016			Bond Future	1	425,700,000	0.00 Member	Buy
17:04:18	R213	On 05/05/2016			Bond Future	1	548,100,000	0.00 Member	Buy
17:04:18	R213	On 05/05/2016			Bond Future	1	377,100,000	0.00 Member	Buy
Total for R213 Bond Future						12	3,002,000,000	0.00	
11:32:48	R214	On 05/05/2016			Bond Future	1	41,000,000	0.00 Member	Buy
11:32:48	R214	On 05/05/2016			Bond Future	1	31,000,000	0.00 Member	Buy
11:32:48	R214	On 05/05/2016			Bond Future	1	28,000,000	0.00 Member	Buy
11:32:48	R214	On 05/05/2016			Bond Future	1	28,000,000	0.00 Client	Sell
11:32:48	R214	On 05/05/2016			Bond Future	1	41,000,000	0.00 Client	Sell
11:32:48	R214	On 05/05/2016			Bond Future	1	31,000,000	0.00 Client	Sell
17:04:18	R214	On 05/05/2016			Bond Future	1	369,000,000	0.00 Client	Sell
17:04:18	R214	On 05/05/2016			Bond Future	1	369,000,000	0.00 Member	Buy
17:04:19	R214	On 05/05/2016			Bond Future	1	252,000,000	0.00 Client	Sell
17:04:19	R214	On 05/05/2016			Bond Future	1	279,000,000	0.00 Member	Buy
17:04:19	R214	On 05/05/2016			Bond Future	1	252,000,000	0.00 Member	Buy
17:04:19	R214	On 05/05/2016			Bond Future	1	279,000,000	0.00 Client	Sell
Total for R214 Bond Future						12	2,000,000,000	0.00	
Grand Total for all Instruments						123	19,987,840,000	0.00	