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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:25	I2046	On 05/05/2016		Bond Future	1	100,000	0.00 Client	Buy
10:13:25	I2046	On 05/05/2016		Bond Future	1	100,000	0.00 Client	Sell
10:13:25	I2046	On 05/05/2016		Bond Future	1	100,000	0.00 Client	Sell
10:13:25	I2046	On 05/05/2016		Bond Future	1	200,000	0.00 Client	Sell
10:13:25	I2046	On 05/05/2016		Bond Future	1	100,000	0.00 Client	Buy
10:13:25	I2046	On 05/05/2016		Bond Future	1	200,000	0.00 Client	Buy
10:13:25	I2046	On 05/05/2016		Bond Future	1	200,000	0.00 Client	Buy
10:13:25	I2046	On 05/05/2016		Bond Future	1	200,000	0.00 Client	Sell
Total for I2046 Bond Future					8	1,200,000	0.00	
11:06:20	R186	On 05/05/2016		Bond Future	1	34,000,000	0.00 Member	Buy
11:06:20	R186	On 05/05/2016		Bond Future	1	34,000,000	0.00 Client	Sell
11:54:34	R186	On 05/05/2016		Bond Future	1	500,000,000	0.00 Member	Buy
12:06:01	R186	On 05/05/2016		Bond Future	1	500,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:01	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Sell
12:24:01	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Buy
12:24:42	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Buy
12:24:42	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Sell
12:27:26	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Buy
12:33:49	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Sell
12:33:49	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Buy
12:37:30	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Sell
12:37:40	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Buy
12:37:40	R186	On 05/05/2016			Bond Future	1	500,000,000	0.00 Member	Sell
Total for R186 Bond Future						14	6,068,000,000	0.00	
10:38:27	R197	On 05/05/2016			Bond Future	1	4,800,000	0.00 Client	Buy
10:38:27	R197	On 05/05/2016			Bond Future	1	4,800,000	0.00 Client	Sell
10:38:27	R197	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
10:38:27	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:38:27	R197	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
10:38:27	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:47:38	R197	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
10:47:38	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:47:38	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:47:38	R197	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for R197 Bond Future						10	11,400,000	0.00	
10:38:27	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:38:27	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:38:27	R202	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
10:38:27	R202	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
10:38:27	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:38:27	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
Total for R202 Bond Future						6	1,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:10:08	R203	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
12:10:08	R203	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
13:27:24	R203	On 05/05/2016			Bond Future	1	7,300,000	0.00 Member	Buy
13:27:24	R203	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
13:42:13	R203	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Sell
13:42:13	R203	On 05/05/2016			Bond Future	1	6,100,000	0.00 Member	Buy
13:42:13	R203	On 05/05/2016			Bond Future	1	6,100,000	0.00 Client	Sell
13:42:14	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
13:42:14	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
13:42:14	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
13:42:15	R203	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Sell
13:42:15	R203	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
Total for R203 Bond Future						12	29,400,000	0.00	
13:27:24	R2037	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:27:24	R2037	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	4,000,000	0.00	
13:27:24	R2040	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
13:27:24	R2040	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R2040 Bond Future						2	1,600,000	0.00	
13:27:24	R209	On 05/05/2016			Bond Future	1	8,200,000	0.00 Member	Buy
13:27:24	R209	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
13:40:50	R209	On 05/05/2016			Bond Future	1	7,600,000	0.00 Member	Sell
13:40:50	R209	On 05/05/2016			Bond Future	1	7,600,000	0.00 Client	Sell
13:40:50	R209	On 05/05/2016			Bond Future	1	7,600,000	0.00 Member	Buy
13:40:51	R209	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
13:40:51	R209	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future						7	32,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:25	R211	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:13:25	R211	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R211 Bond Future						2	200,000	0.00	
10:13:25	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	6,200,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	3,100,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	6,200,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	3,100,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
10:13:25	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
10:13:25	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
Total for R212 Bond Future						16	21,200,000	0.00	
Grand Total for all Instruments						79	6,171,000,000	0.00	