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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:59:18	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Client	Buy
8:59:18	GOVI	On 04/08/2016		GOVI	1	30,000	0.00 Member	Sell
9:24:51	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
9:24:51	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Sell
9:24:51	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
9:25:21	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Sell
9:25:21	GOVI	On 04/08/2016		GOVI	1	30,000	0.00 Client	Sell
9:25:21	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
9:25:21	GOVI	On 04/08/2016		GOVI	1	30,000	0.00 Member	Buy
9:25:21	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					10	240,000	0.00	
12:53:16	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Client	Sell
12:53:16	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:25	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
16:51:25	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
16:52:38	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
16:52:38	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
16:59:21	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:59:21	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:00:47	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
17:00:47	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
Total for R186 Bond Future						10	52,400,000	0.00	
16:05:53	R202	On 04/08/2016			Bond Future	1	14,400,000	0.00 Member	Sell
16:05:53	R202	On 04/08/2016			Bond Future	1	14,400,000	0.00 Member	Buy
16:08:46	R202	On 04/08/2016			Bond Future	1	14,400,000	0.00 Member	Sell
16:08:46	R202	On 04/08/2016			Bond Future	1	14,400,000	0.00 Client	Buy
16:31:40	R202	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
16:31:40	R202	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R202 Bond Future						6	65,600,000	0.00	
12:03:28	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:03:28	R204	On 04/08/2016			Bond Future	1	31,400,000	0.00 Member	Buy
12:03:28	R204	On 04/08/2016			Bond Future	1	31,400,000	0.00 Member	Buy
12:03:28	R204	On 04/08/2016			Bond Future	1	31,400,000	0.00 Member	Sell
12:22:50	R204	On 04/08/2016			Bond Future	1	31,400,000	0.00 Client	Buy
12:22:50	R204	On 04/08/2016			Bond Future	1	31,400,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	7,400,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
12:26:34	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
12:26:34	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:26:34	R204	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:26:34	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Sell
12:26:34	R204	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Buy
Total for R204 Bond Future						23	251,200,000	0.00	
16:31:53	R2044	On 04/08/2016			Bond Future	1	37,500,000	0.00 Member	Sell
16:31:53	R2044	On 04/08/2016			Bond Future	1	37,500,000	0.00 Member	Buy
16:42:54	R2044	On 04/08/2016			Bond Future	1	37,500,000	0.00 Member	Buy
16:42:54	R2044	On 04/08/2016			Bond Future	1	37,500,000	0.00 Client	Sell
Total for R2044 Bond Future						4	150,000,000	0.00	
10:23:31	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
10:23:31	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:15:10	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:15:10	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	4,000,000	0.00	
Grand Total for all Instruments						57	523,440,000	0.00	