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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:31	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Sell
10:30:31	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
11:41:54	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
11:41:54	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	0.00	
16:56:46	I2050	On 04/02/2016		Bond Future	1	21,500,000	0.00 Client	Buy
16:56:46	I2050	On 04/02/2016		Bond Future	1	21,500,000	0.00 Member	Sell
16:56:46	I2050	On 04/02/2016		Bond Future	1	200,000	0.00 Client	Buy
16:56:46	I2050	On 04/02/2016		Bond Future	1	200,000	0.00 Member	Sell
Total for I2050 Bond Future					4	43,400,000	0.00	
9:54:42	R186	On 04/02/2016		Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:54:42	R186	On 04/02/2016			Bond Future	1	29,500,000	0.00 Member	Buy
10:43:53	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Client	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
10:43:53	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Member	Buy
10:43:53	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:43:53	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	13,400,000	0.00 Client	Sell
10:43:53	R186	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Buy
Total for R186 Bond Future						13	118,000,000	0.00	
9:54:42	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Member	Sell
9:54:42	R2023	On 04/02/2016			Bond Future	1	245,000,000	0.00 Member	Buy
10:44:24	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Member	Buy
10:44:24	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Client	Sell
10:44:24	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Buy
10:44:24	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
10:44:24	R2023	On 04/02/2016			Bond Future	1	11,500,000	0.00 Member	Sell
10:44:24	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Client	Sell
10:44:24	R2023	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Sell
10:44:24	R2023	On 04/02/2016			Bond Future	1	232,000,000	0.00 Member	Buy
Total for R2023 Bond Future						10	980,000,000	0.00	
13:19:37	R2030	On 04/02/2016			Bond Future	1	95,700,000	0.00 Member	Sell
13:19:37	R2030	On 04/02/2016			Bond Future	1	95,700,000	0.00 Member	Buy
13:25:59	R2030	On 04/02/2016			Bond Future	1	95,700,000	0.00 Member	Sell
13:25:59	R2030	On 04/02/2016			Bond Future	1	95,700,000	0.00 Client	Buy
Total for R2030 Bond Future						4	382,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:37	R204	On 04/02/2016			Bond Future	1	19,900,000	0.00 Member	Sell
13:19:37	R204	On 04/02/2016			Bond Future	1	15,400,000	0.00 Member	Buy
13:25:43	R204	On 04/02/2016			Bond Future	1	15,400,000	0.00 Member	Sell
13:25:43	R204	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Buy
13:25:43	R204	On 04/02/2016			Bond Future	1	15,400,000	0.00 Client	Buy
13:25:43	R204	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Sell
13:25:43	R204	On 04/02/2016			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R204 Bond Future						7	79,600,000	0.00	
Grand Total for all Instruments						42	1,603,880,000	0.00	