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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:16:23	GOVI	On 05/05/2016		GOVI	1	30,000	0.00 Client	Sell
9:16:23	GOVI	On 05/05/2016		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					2	60,000	0.00	
11:32:36	R186	On 05/05/2016		Bond Future	1	1,500,000	0.00 Member	Sell
11:32:36	R186	On 05/05/2016		Bond Future	1	243,100,000	0.00 Member	Buy
15:46:04	R186	On 05/05/2016		Bond Future	1	226,000,000	0.00 Member	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	14,000,000	0.00 Member	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	1,600,000	0.00 Member	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	226,000,000	0.00 Client	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	1,600,000	0.00 Member	Buy
15:46:04	R186	On 05/05/2016		Bond Future	1	1,500,000	0.00 Client	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	1,600,000	0.00 Client	Sell
15:46:04	R186	On 05/05/2016		Bond Future	1	14,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:04	R186	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
15:46:04	R186	On 05/05/2016			Bond Future	1	226,000,000	0.00 Member	Buy
15:46:04	R186	On 05/05/2016			Bond Future	1	14,000,000	0.00 Member	Buy
Total for R186 Bond Future						13	972,400,000	0.00	
Grand Total for all Instruments						15	972,460,000	0.00	