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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:29	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
9:58:29	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
10:00:12	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
10:00:12	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
14:28:26	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
14:28:26	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
17:40:10	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy
17:40:10	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Sell
17:40:10	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Sell
17:40:10	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy
17:44:25	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Client	Sell
17:44:25	I2025	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:42	I2025	On 05/05/2016			Bond Future	1	18,000,000	0.00 Member	Sell
17:46:42	I2025	On 05/05/2016			Bond Future	1	18,000,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>8</b>	<b>144,000,000</b>	<b>0.00</b>	
12:45:42	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
12:45:42	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:47:07	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Buy
14:47:07	R186	On 05/05/2016			Bond Future	1	75,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>300,000,000</b>	<b>0.00</b>	
12:45:42	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
12:45:42	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:47:07	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
14:47:07	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>420,000,000</b>	<b>0.00</b>	
12:45:42	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
12:45:42	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:47:07	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
14:47:07	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>148,000,000</b>	<b>0.00</b>	
16:08:20	R204	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:08:20	R204	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:31:18	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:31:18	R204	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>19</b>	<b>20,000,000</b>	<b>0.00</b>	
12:45:42	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
12:45:42	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:47:07	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:47:07	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>49</b>	<b>1,152,060,000</b>	<b>0.00</b>	