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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:25:31	GOVI	On 03/11/2016		GOVI	1	100,000	0.00 Member	Buy
11:25:31	GOVI	On 03/11/2016		GOVI	1	100,000	0.00 Client	Sell
Total for GOVI GOVI					2	200,000	0.00	
15:48:39	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
15:48:39	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
16:06:42	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
16:06:42	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	40,000	0.00	
15:16:36	R186	On 04/08/2016		Bond Future	1	2,900,000	0.00 Member	Sell
15:16:36	R186	On 04/08/2016		Bond Future	1	2,900,000	0.00 Member	Buy
15:20:32	R186	On 04/08/2016		Bond Future	1	387,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:32	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Member	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Client	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Client	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Member	Sell
15:25:13	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Member	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	111,000,000	0.00 Member	Sell
15:25:13	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Client	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Member	Sell
15:25:13	R186	On 04/08/2016			Bond Future	1	49,300,000	0.00 Member	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Member	Sell
15:25:13	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Client	Buy
15:25:13	R186	On 04/08/2016			Bond Future	1	102,800,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	14,800,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	21,700,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	14,800,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	21,700,000	0.00 Member	Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	21,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:14	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	14,800,000	0.00 Client	Buy
15:25:14	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
15:52:43	R186	On 03/11/2016	9.71	Put	Bond Future	1	1,300,000	0.00 Client	Sell
15:52:43	R186	On 03/11/2016	9.66	Put	Bond Future	1	1,300,000	0.00 Client	Sell
15:52:43	R186	On 03/11/2016	9.71	Put	Bond Future	1	1,300,000	0.00 Client	Buy
15:52:43	R186	On 03/11/2016	9.66	Put	Bond Future	1	1,300,000	0.00 Client	Buy
16:06:02	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
16:06:02	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Sell
17:40:00	R186	On 04/08/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:40:00	R186	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Sell
17:43:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:43:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:43:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:43:47	R186	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Buy
17:43:47	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
17:43:47	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
17:43:47	R186	On 04/08/2016			Bond Future	1	8,000,000	0.00 Client	Sell
17:43:47	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
Total for R186 Bond Future						58	1,602,000,000	0.00	
17:40:00	R2023	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
17:40:00	R2023	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
17:43:08	R2023	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
17:43:08	R2023	On 04/08/2016			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	80,000,000	0.00	
15:52:43	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,300,000	0.00 Client	Buy
15:52:43	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					70	1,684,840,000		0.00
