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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:15:51	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Sell
10:15:51	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
11:28:13	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
11:28:13	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:31:32	JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
10:33:12	JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
10:35:47	JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
10:35:47	JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	4,000,000	0.00	
8:33:35	R186	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:33:35	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
8:48:57	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
8:48:57	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
10:11:37	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Buy
10:11:37	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Sell
11:48:16	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Buy
11:48:16	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Client	Sell
17:31:50	R186	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Buy
17:31:50	R186	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Sell
17:33:37	R186	On 04/08/2016			Bond Future	1	4,600,000	0.00 Member	Buy
17:33:37	R186	On 04/08/2016			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R186 Bond Future						12	43,600,000	0.00	
14:47:44	R208	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
14:47:44	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:50:33	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:50:33	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:50:33	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:50:34	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:50:34	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:50:34	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:50:35	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
14:50:35	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
14:50:35	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
14:50:36	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:50:36	R208	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R208 Bond Future						13	7,600,000	0.00	
Grand Total for all Instruments						33	55,240,000	0.00	