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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:47	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
16:54:47	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
16:54:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
16:54:47	I2033	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
Total for I2033 Bond Future					4	1,000,000	0.00	
16:54:47	I2046	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
16:54:47	I2046	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
17:01:27	I2046	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Sell
17:01:27	I2046	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Buy
Total for I2046 Bond Future					4	800,000	0.00	
9:44:19	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:44:19	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future					2	50,000,000	0.00	
16:51:36	R197	On 04/08/2016		Bond Future	1	500,000	0.00 Member	Buy
16:51:36	R197	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
16:54:06	R197	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
16:54:06	R197	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
16:54:06	R197	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
16:54:06	R197	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
16:54:06	R197	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Buy
Total for R197 Bond Future					7	2,000,000	0.00	
14:53:10	R2023	On 04/08/2016		Bond Future	1	15,100,000	0.00 Member	Sell
14:53:10	R2023	On 04/08/2016		Bond Future	1	15,100,000	0.00 Member	Buy
14:54:48	R2023	On 04/08/2016		Bond Future	1	15,100,000	0.00 Member	Sell
14:54:48	R2023	On 04/08/2016		Bond Future	1	15,100,000	0.00 Client	Buy
Total for R2023 Bond Future					4	60,400,000	0.00	
Grand Total for all Instruments					21	114,200,000	0.00	