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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:46	GOVI	On 04/02/2016		GOVI	1	40,000	0.00 Member	Sell
10:49:46	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
10:49:46	GOVI	On 04/02/2016		GOVI	1	40,000	0.00 Client	Buy
10:49:46	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					4	120,000	0.00	
11:55:52	R202	On 04/02/2016		Bond Future	1	500,000	0.00 Client	Buy
11:55:52	R202	On 04/02/2016		Bond Future	1	500,000	0.00 Client	Buy
11:55:52	R202	On 04/02/2016		Bond Future	1	500,000	0.00 Member	Sell
11:55:52	R202	On 04/02/2016		Bond Future	1	500,000	0.00 Member	Sell
Total for R202 Bond Future					4	2,000,000	0.00	
10:25:16	R211	On 04/02/2016		Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:27:17	R211	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
10:30:25	R211	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
10:30:25	R211	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R211 Bond Future						4	60,000,000	0.00	
Grand Total for all Instruments						12	62,120,000	0.00	