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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:08	GOVI	On 05/05/2016		GOVI	1	30,000	0.00 Client	Buy
11:50:08	GOVI	On 05/05/2016		GOVI	1	30,000	0.00 Client	Sell
12:08:26	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
12:08:26	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					4	100,000	0.00	
15:31:54	I2038	On 04/08/2016		Bond Future	1	17,000,000	0.00 Member	Sell
15:31:54	I2038	On 04/08/2016		Bond Future	1	33,000,000	0.00 Client	Buy
15:31:54	I2038	On 04/08/2016		Bond Future	1	33,000,000	0.00 Member	Sell
15:31:54	I2038	On 04/08/2016		Bond Future	1	17,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	100,000,000	0.00	
17:47:58	R186	On 05/05/2016		Bond Future	1	68,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:47:58	R186	On 05/05/2016			Bond Future	1	68,000,000	0.00 Member	Sell
17:51:29	R186	On 05/05/2016			Bond Future	1	68,000,000	0.00 Member	Buy
17:51:29	R186	On 05/05/2016			Bond Future	1	68,000,000	0.00 Client	Sell
Total for R186 Bond Future						4	272,000,000	0.00	
12:25:59	R2037	On 05/05/2016	9.67	Call	Bond Future	1	8,000,000	0.00 Client	Sell
12:25:59	R2037	On 05/05/2016	9.67	Call	Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	16,000,000	0.00	
10:35:59	R213	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
10:35:59	R213	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
10:35:59	R213	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
10:35:59	R213	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R213 Bond Future						4	3,200,000	0.00	
Grand Total for all Instruments						18	391,300,000	0.00	