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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:05	ALBI	On 04/08/2016		Index Future	1	220,000	0.00 Member	Sell
10:30:05	ALBI	On 04/08/2016		Index Future	1	220,000	0.00 Member	Buy
11:15:13	ALBI	On 04/08/2016		Index Future	1	220,000	0.00 Member	Buy
11:15:13	ALBI	On 04/08/2016		Index Future	1	220,000	0.00 Client	Sell
Total for ALBI Index Future					4	880,000	0.00	
12:42:33	GOVI	On 04/08/2016		GOVI	1	50,000	0.00 Client	Buy
12:42:33	GOVI	On 04/08/2016		GOVI	1	50,000	0.00 Client	Sell
Total for GOVI GOVI					2	100,000	0.00	
11:43:25	I2025	On 04/08/2016		Bond Future	1	30,000,000	0.00 Member	Sell
11:43:25	I2025	On 04/08/2016		Bond Future	1	30,000,000	0.00 Member	Buy
11:46:07	I2025	On 04/08/2016		Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:46:07	I2025	On 04/08/2016			Bond Future	1	30,000,000	0.00 Client	Buy
Total for I2025 Bond Future						4	120,000,000	0.00	
9:39:28	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
9:39:28	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:06:23	R186	On 04/08/2016			Bond Future	1	22,700,000	0.00 Member	Buy
12:06:23	R186	On 04/08/2016			Bond Future	1	77,800,000	0.00 Member	Sell
12:09:33	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:09:33	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Member	Sell
12:09:33	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Member	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Client	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Sell
12:09:33	R186	On 04/08/2016			Bond Future	1	22,700,000	0.00 Client	Buy
12:09:33	R186	On 04/08/2016			Bond Future	1	22,700,000	0.00 Member	Sell
12:09:33	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Client	Buy
16:50:17	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:50:17	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						17	315,200,000	0.00	
12:00:07	R209	On 04/08/2016	9.60	Call	Bond Future	1	13,600,000	0.00 Member	Buy
12:00:07	R209	On 04/08/2016	10.60	Call	Bond Future	1	13,600,000	0.00 Member	Sell
12:00:07	R209	On 04/08/2016	9.60	Call	Bond Future	1	13,600,000	0.00 Member	Sell
12:00:07	R209	On 04/08/2016	10.60	Call	Bond Future	1	13,600,000	0.00 Member	Buy
16:50:17	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:50:17	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:53:12	R209	On 04/08/2016	9.60	Call	Bond Future	1	13,600,000	0.00 Member	Sell
16:53:12	R209	On 04/08/2016	9.60	Call	Bond Future	1	13,600,000	0.00 Client	Buy
16:53:45	R209	On 04/08/2016	10.60	Call	Bond Future	1	13,600,000	0.00 Client	Sell
16:53:45	R209	On 04/08/2016	10.60	Call	Bond Future	1	13,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						10	110,800,000	0.00	
12:00:07	R214	On 04/08/2016	11.30	Call	Bond Future	1	19,000,000	0.00 Member	Sell
12:00:07	R214	On 04/08/2016	10.30	Call	Bond Future	1	19,000,000	0.00 Member	Buy
12:00:07	R214	On 04/08/2016	11.30	Call	Bond Future	1	19,000,000	0.00 Member	Buy
12:00:07	R214	On 04/08/2016	10.30	Call	Bond Future	1	19,000,000	0.00 Member	Sell
16:54:08	R214	On 04/08/2016	10.30	Call	Bond Future	1	19,000,000	0.00 Client	Buy
16:54:08	R214	On 04/08/2016	10.30	Call	Bond Future	1	19,000,000	0.00 Member	Sell
16:54:27	R214	On 04/08/2016	11.30	Call	Bond Future	1	19,000,000	0.00 Member	Buy
16:54:27	R214	On 04/08/2016	11.30	Call	Bond Future	1	19,000,000	0.00 Client	Sell
Total for R214 Bond Future						8	152,000,000	0.00	
Grand Total for all Instruments						45	698,980,000	0.00	