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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:23	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Sell
10:04:23	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
10:04:23	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
10:04:23	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Sell
Total for GOVI GOVI					4	120,000	0.00	
12:20:20	I2033	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Buy
12:20:20	I2033	On 05/05/2016		Bond Future	1	16,000,000	0.00 Member	Sell
16:03:09	I2033	On 05/05/2016		Bond Future	1	8,500,000	0.00 Client	Buy
16:03:09	I2033	On 05/05/2016		Bond Future	1	1,100,000	0.00 Client	Buy
16:03:09	I2033	On 05/05/2016		Bond Future	1	1,000,000	0.00 Client	Buy
16:03:09	I2033	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Sell
16:03:09	I2033	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Buy
16:03:09	I2033	On 05/05/2016		Bond Future	1	8,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:03:09	I2033	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:03:09	I2033	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:03:09	I2033	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:03:09	I2033	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:03:09	I2033	On 05/05/2016			Bond Future	1	8,500,000	0.00 Member	Buy
16:03:09	I2033	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:03:10	I2033	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:03:10	I2033	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future					43	64,000,000	0.00	
11:54:29	I2046	On 05/05/2016		Bond Future	1	1,600,000	0.00 Member	Sell
11:54:29	I2046	On 05/05/2016		Bond Future	1	1,600,000	0.00 Client	Buy
11:54:29	I2046	On 05/05/2016		Bond Future	1	3,700,000	0.00 Client	Buy
11:54:29	I2046	On 05/05/2016		Bond Future	1	3,700,000	0.00 Member	Sell
16:13:25	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Member	Sell
16:13:25	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Client	Buy
16:13:25	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Client	Buy
16:13:25	I2046	On 05/05/2016		Bond Future	1	2,500,000	0.00 Member	Sell
Total for I2046 Bond Future					8	20,600,000	0.00	
11:54:29	I2050	On 05/05/2016		Bond Future	1	10,800,000	0.00 Member	Sell
11:54:29	I2050	On 05/05/2016		Bond Future	1	101,200,000	0.00 Member	Sell
11:54:29	I2050	On 05/05/2016		Bond Future	1	10,800,000	0.00 Client	Buy
11:54:29	I2050	On 05/05/2016		Bond Future	1	101,200,000	0.00 Client	Buy
16:13:25	I2050	On 05/05/2016		Bond Future	1	700,000	0.00 Member	Sell
16:13:25	I2050	On 05/05/2016		Bond Future	1	700,000	0.00 Client	Buy
16:13:25	I2050	On 05/05/2016		Bond Future	1	6,300,000	0.00 Member	Sell
16:13:25	I2050	On 05/05/2016		Bond Future	1	6,300,000	0.00 Client	Buy
Total for I2050 Bond Future					8	238,000,000	0.00	
Grand Total for all Instruments					63	322,720,000	0.00	