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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/03/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:20	GOVI	On 05/05/2016			GOVI	1	10,000	0.00 Client	Sell
10:56:20	GOVI	On 05/05/2016			GOVI	1	10,000	0.00 Member	Buy
12:00:55	GOVI	On 05/05/2016			GOVI	1	10,000	0.00 Client	Buy
12:00:55	GOVI	On 05/05/2016			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						4	40,000	0.00	
12:19:42	R2035	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:19:42	R2035	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Buy
17:15:50	R2035	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Sell
17:15:50	R2035	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	200,000,000	0.00	
9:49:54	R2037	On 05/05/2016	9.67	Call	Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:09:58	R2037	On 05/05/2016	9.67	Call	Bond Future	1	50,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	100,000,000	0.00	
8:36:18	R207	On 05/05/2016			Bond Future	1	100,000,000	0.00 Member	Sell
8:36:18	R207	On 05/05/2016			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R207 Bond Future						2	200,000,000	0.00	
8:36:18	R208	On 05/05/2016			Bond Future	1	152,700,000	0.00 Member	Sell
8:36:18	R208	On 05/05/2016			Bond Future	1	32,200,000	0.00 Member	Buy
8:40:35	R208	On 05/05/2016			Bond Future	1	120,500,000	0.00 Member	Buy
8:40:35	R208	On 05/05/2016			Bond Future	1	32,200,000	0.00 Member	Sell
8:40:35	R208	On 05/05/2016			Bond Future	1	32,200,000	0.00 Client	Buy
8:40:35	R208	On 05/05/2016			Bond Future	1	120,500,000	0.00 Member	Sell
8:40:35	R208	On 05/05/2016			Bond Future	1	120,500,000	0.00 Client	Buy
Total for R208 Bond Future						7	610,800,000	0.00	
Grand Total for all Instruments						19	1,110,840,000	0.00	