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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Sell
9:51:32	GOVI	On 04/08/2016		GOVI	1	140,000	0.00 Client	Sell
9:51:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy
9:51:32	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Member	Buy
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Member	Buy
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Member	Buy
10:33:04	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Client	Buy
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Member	Sell
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Client	Buy
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Member	Sell
10:33:04	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Member	Sell
10:33:04	GOVI	On 04/08/2016		GOVI	1	40,000	0.00 Client	Buy
Total for GOVI GOVI					12	580,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:25	I2033	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:45:25	I2033	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for I2033 Bond Future						2	200,000	0.00	
12:22:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:22:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
13:04:51	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
13:04:51	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
15:18:26	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:18:26	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
16:00:58	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:00:58	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:45:41	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
16:45:41	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	53,400,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	18,200,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	18,200,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	53,400,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:03:31	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	53,400,000	0.00 Member	Buy
17:03:31	R186	On 04/08/2016			Bond Future	1	18,200,000	0.00 Member	Buy
Total for R186 Bond Future						63	450,400,000	0.00	
16:42:37	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:37	R202	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
Total for R202 Bond Future					2	200,000	0.00	
11:57:42	R209	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Buy
11:57:42	R209	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future					2	2,000,000	0.00	
Grand Total for all Instruments					81	453,380,000	0.00	