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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:48	GOVI	On 04/08/2016		GOVI	1	30,000	0.00 Client	Buy
8:55:48	GOVI	On 04/08/2016		GOVI	1	30,000	0.00 Client	Sell
16:27:03	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Client	Buy
16:27:03	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Member	Sell
16:52:06	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Client	Sell
16:52:06	GOVI	On 04/08/2016		GOVI	1	60,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>300,000</b>	<b>0.00</b>	
13:24:10	R186	On 04/08/2016		Bond Future	1	2,400,000	0.00 Member	Sell
13:24:10	R186	On 04/08/2016		Bond Future	1	900,000	0.00 Member	Buy
13:53:37	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
13:53:37	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
14:34:42	R186	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Buy
14:34:42	R186	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:34:42	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:34:43	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:34:43	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:34:43	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:34:44	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:34:44	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:34:44	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
14:34:45	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
14:34:45	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
14:34:45	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
14:34:46	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
14:34:46	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:34:46	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:34:47	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
14:34:47	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>9,800,000</b>	<b>0.00</b>	
8:45:20	R2037	On 04/08/2016			Bond Future	1	45,300,000	0.00 Member	Buy
8:45:20	R2037	On 04/08/2016			Bond Future	1	45,300,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>90,600,000</b>	<b>0.00</b>	
14:15:20	R2040	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Sell
14:15:20	R2040	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Buy
17:28:15	R2040	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:28:15	R2040	On 04/08/2016			Bond Future	1	5,200,000	0.00 Client	Buy
17:28:15	R2040	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Buy
17:28:15	R2040	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:28:15	R2040	On 04/08/2016			Bond Future	1	5,200,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>32,000,000</b>	<b>0.00</b>	
12:35:15	R207	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:15	R207	On 04/08/2016			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:56	R207	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
14:14:56	R207	On 04/08/2016			Bond Future	1	2,500,000	0.00 Member	Sell
14:14:56	R207	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
14:14:56	R207	On 04/08/2016			Bond Future	1	7,500,000	0.00 Client	Buy
14:14:56	R207	On 04/08/2016			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>40,000,000</b>	<b>0.00</b>	
14:53:28	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
14:53:28	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
11:09:36	R212	On 04/08/2016			Bond Future	1	30,600,000	0.00 Member	Buy
11:09:36	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	14,700,000	0.00 Client	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Buy
14:00:26	R212	On 04/08/2016			Bond Future	1	7,200,000	0.00 Client	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
14:00:26	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
14:00:26	R212	On 04/08/2016			Bond Future	1	7,200,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Sell
14:00:26	R212	On 04/08/2016			Bond Future	1	7,200,000	0.00 Member	Buy
14:00:26	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
14:00:27	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:00:27	R212	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
14:00:27	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:00:27	R212	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
14:00:27	R212	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
14:00:27	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	1,100,000	0.00 Member	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	1,300,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	1,300,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
14:00:27	R212	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Sell
14:00:27	R212	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>					<b>31</b>	<b>122,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>76</b>	<b>295,900,000</b>	<b>0.00</b>	