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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
12:51:13	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Buy	
12:51:13	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Sell	
14:56:05	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Buy	
14:56:05	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Sell	
14:56:12	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Buy	
14:56:12	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Sell	
14:57:50	R186	On 05/05/2016		Bond Future	1	35,400,000	0.00 Client	Buy	
14:57:50	R186	On 05/05/2016		Bond Future	1	35,400,000	0.00 Client	Sell	
15:03:53	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Buy	
15:03:53	R186	On 05/05/2016		Bond Future	1	88,300,000	0.00 Client	Sell	
Total for R186 Bond Future					10	777,200,000	0.00		
11:23:10	R209	On 04/08/2016	10.60	Call	Bond Future	1	24,000,000	0.00 Member	Sell
11:23:10	R209	On 04/08/2016	9.60	Call	Bond Future	1	24,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:10	R209	On 05/05/2016	8.25	Call	Bond Future	1	11,600,000	0.00 Member	Buy
11:23:10	R209	On 05/05/2016	9.00	Call	Bond Future	1	11,600,000	0.00 Member	Sell
11:23:10	R209	On 05/05/2016	8.25	Call	Bond Future	1	11,600,000	0.00 Member	Sell
11:23:10	R209	On 05/05/2016	9.00	Call	Bond Future	1	11,600,000	0.00 Member	Buy
11:23:10	R209	On 04/08/2016	10.60	Call	Bond Future	1	24,000,000	0.00 Member	Buy
11:23:10	R209	On 04/08/2016	9.60	Call	Bond Future	1	24,000,000	0.00 Member	Sell
13:11:33	R209	On 05/05/2016	8.25	Call	Bond Future	1	11,600,000	0.00 Client	Buy
13:11:33	R209	On 05/05/2016	8.25	Call	Bond Future	1	11,600,000	0.00 Member	Sell
13:11:50	R209	On 05/05/2016	9.00	Call	Bond Future	1	11,600,000	0.00 Client	Sell
13:11:50	R209	On 05/05/2016	9.00	Call	Bond Future	1	11,600,000	0.00 Member	Buy
13:12:25	R209	On 04/08/2016	9.60	Call	Bond Future	1	24,000,000	0.00 Member	Sell
13:12:25	R209	On 04/08/2016	9.60	Call	Bond Future	1	24,000,000	0.00 Client	Buy
13:12:47	R209	On 04/08/2016	10.60	Call	Bond Future	1	24,000,000	0.00 Client	Sell
13:12:47	R209	On 04/08/2016	10.60	Call	Bond Future	1	24,000,000	0.00 Member	Buy
Total for R209 Bond Future						16	284,800,000	0.00	
11:23:10	R214	On 04/08/2016	10.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:23:10	R214	On 04/08/2016	11.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:23:10	R214	On 04/08/2016	10.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:23:10	R214	On 04/08/2016	11.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
13:13:06	R214	On 04/08/2016	10.30	Call	Bond Future	1	50,000,000	0.00 Client	Buy
13:13:06	R214	On 04/08/2016	10.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
13:13:24	R214	On 04/08/2016	11.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
13:13:24	R214	On 04/08/2016	11.30	Call	Bond Future	1	50,000,000	0.00 Client	Sell
Total for R214 Bond Future						8	400,000,000	0.00	
Grand Total for all Instruments						34	1,462,000,000	0.00	