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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:09	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Client	Buy
16:59:09	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Member	Sell
17:05:48	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Member	Sell
17:05:48	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Member	Buy
17:13:23	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Client	Sell
17:13:23	GOVI	On 05/05/2016		GOVI	1	120,000	0.00 Member	Buy
Total for GOVI GOVI					6	720,000	0.00	
15:42:57	I2046	On 05/05/2016		Bond Future	1	4,600,000	0.00 Member	Sell
15:42:57	I2046	On 05/05/2016		Bond Future	1	4,600,000	0.00 Client	Buy
Total for I2046 Bond Future					2	9,200,000	0.00	
16:14:58	R186	On 05/05/2016		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:14:58	R186	On 05/05/2016			Bond Future	1	43,000,000	0.00 Member	Buy
16:27:35	R186	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
16:27:35	R186	On 05/05/2016			Bond Future	1	41,400,000	0.00 Client	Sell
16:27:35	R186	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
16:27:35	R186	On 05/05/2016			Bond Future	1	41,400,000	0.00 Member	Sell
16:27:35	R186	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:27:35	R186	On 05/05/2016			Bond Future	1	41,400,000	0.00 Member	Buy
16:27:35	R186	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:27:35	R186	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
16:28:03	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:28:03	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:33:43	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:33:43	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						14	192,000,000	0.00	
13:08:36	R197	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Buy
13:08:36	R197	On 05/05/2016			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R197 Bond Future						2	12,000,000	0.00	
15:42:57	R202	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Sell
15:42:57	R202	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R202 Bond Future						2	3,600,000	0.00	
14:24:59	R212	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Sell
14:24:59	R212	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
16:12:38	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:12:38	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:33:23	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:33:23	R212	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
Total for R212 Bond Future						6	2,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					32	220,120,000		0.00
