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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/07/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:35	GOVI	On 06/08/2015			GOVI	1	10,000	0.00 Member	Sell
11:58:35	GOVI	On 06/08/2015			GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI						2	20,000	0.00	
11:22:34	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
11:22:34	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
13:54:55	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
13:54:55	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
15:14:27	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:14:27	R186	On 06/08/2015			Bond Future	1	108,000,000	0.00 Member	Buy
16:13:24	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Client	Buy
16:13:24	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Client	Sell
16:19:05	R186	On 05/11/2015	8.85	Call	Bond Future	1	67,400,000	0.00 Client	Buy
16:19:05	R186	On 05/11/2015	8.85	Call	Bond Future	1	67,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:23:03	R186	On 05/11/2015	8.85	Call	Bond Future	1	67,400,000	0.00 Client	Buy
16:23:03	R186	On 05/11/2015	8.85	Call	Bond Future	1	67,400,000	0.00 Client	Sell
16:24:11	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Client	Sell
16:24:11	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Client	Buy
16:40:02	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Client	Sell
16:40:02	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Client	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	7,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	95,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	7,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	95,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	7,000,000	0.00 Member	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	95,000,000	0.00 Client	Sell
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:51:45	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						36	1,114,000,000	0.00	
15:14:27	R209	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
15:14:27	R209	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Sell
16:24:11	R209	On 06/08/2015	8.71	Call	Bond Future	1	50,000,000	0.00 Client	Sell
16:24:11	R209	On 06/08/2015	8.71	Call	Bond Future	1	50,000,000	0.00 Client	Buy
16:31:25	R209	On 05/11/2015	9.16	Put	Bond Future	1	50,000,000	0.00 Client	Buy
16:31:25	R209	On 05/11/2015	9.16	Put	Bond Future	1	50,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				6	200,600,000		0.00
	Grand Total for all Instruments				44	1,314,620,000		0.00