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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:49	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Sell
10:14:49	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
12:09:41	I2038	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Sell
12:09:41	I2038	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Buy
13:22:25	I2038	On 05/11/2015		Bond Future	1	100,000,000	0.00 Member	Sell
13:22:25	I2038	On 05/11/2015		Bond Future	1	60,000,000	0.00 Member	Buy
13:47:58	I2038	On 05/11/2015		Bond Future	1	40,000,000	0.00 Member	Buy
13:47:58	I2038	On 05/11/2015		Bond Future	1	60,000,000	0.00 Member	Sell
13:47:58	I2038	On 05/11/2015		Bond Future	1	40,000,000	0.00 Client	Buy
13:47:58	I2038	On 05/11/2015		Bond Future	1	40,000,000	0.00 Member	Sell
13:47:58	I2038	On 05/11/2015		Bond Future	1	60,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2038 Bond Future</b>						<b>9</b>	<b>600,000,000</b>	<b>0.00</b>	
12:09:41	I2050	On 05/11/2015			Bond Future	1	55,000,000	0.00 Member	Sell
12:09:41	I2050	On 05/11/2015			Bond Future	1	55,000,000	0.00 Member	Buy
13:22:55	I2050	On 05/11/2015			Bond Future	1	55,000,000	0.00 Member	Sell
13:22:55	I2050	On 05/11/2015			Bond Future	1	55,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>220,000,000</b>	<b>0.00</b>	
10:17:39	R202	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
10:17:39	R202	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Buy
10:44:06	R202	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
10:44:06	R202	On 05/11/2015			Bond Future	1	40,000,000	0.00 Client	Buy
15:14:16	R202	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Buy
15:14:16	R202	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
15:14:16	R202	On 05/11/2015			Bond Future	1	30,000,000	0.00 Client	Buy
15:14:16	R202	On 05/11/2015			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>8</b>	<b>221,400,000</b>	<b>0.00</b>	
10:32:59	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Client	Buy
10:32:59	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Sell
15:42:11	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Client	Buy
15:42:11	R2044	On 05/11/2015			Bond Future	1	15,200,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>60,800,000</b>	<b>0.00</b>	
17:30:14	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
17:30:14	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Sell
17:32:59	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Client	Sell
17:32:59	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
17:30:14	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
17:30:14	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:32:40	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
17:32:40	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
15:27:29	R210	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:27:29	R210	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:43:30	R210	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:43:30	R210	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>39</b>	<b>1,187,420,000</b>	<b>0.00</b>	