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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:55	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:04:55	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
10:06:31	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:06:31	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
16:54:39	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
16:54:39	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					6	120,000	0.00	
16:51:46	I2046	On 05/11/2015		Bond Future	1	37,000,000	0.00 Member	Sell
16:51:46	I2046	On 05/11/2015		Bond Future	1	37,000,000	0.00 Client	Buy
17:06:15	I2046	On 05/11/2015		Bond Future	1	37,000,000	0.00 Member	Buy
17:06:15	I2046	On 05/11/2015		Bond Future	1	37,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						4	148,000,000	0.00	
9:33:57	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
9:33:57	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
9:42:17	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
9:42:17	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R186 Bond Future						4	40,000,000	0.00	
15:50:15	R2023	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
15:50:15	R2023	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
16:12:04	R2023	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
16:12:04	R2023	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2023 Bond Future						4	4,800,000	0.00	
14:05:28	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
14:05:28	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	6,000,000	0.00	
16:51:46	R210	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
16:51:46	R210	On 05/11/2015			Bond Future	1	15,000,000	0.00 Client	Buy
17:06:00	R210	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Buy
17:06:00	R210	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R210 Bond Future						4	60,000,000	0.00	
Grand Total for all Instruments						24	258,920,000	0.00	