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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:20	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Sell
11:15:20	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
11:33:27	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
11:33:27	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					4	80,000	0.00	
12:53:54	I2025	On 05/11/2015		Bond Future	1	600,000	0.00 Member	Buy
12:53:54	I2025	On 05/11/2015		Bond Future	1	600,000	0.00 Member	Sell
13:00:23	I2025	On 05/11/2015		Bond Future	1	600,000	0.00 Member	Sell
13:00:23	I2025	On 05/11/2015		Bond Future	1	600,000	0.00 Client	Buy
Total for I2025 Bond Future					4	2,400,000	0.00	
13:36:43	R186	On 05/11/2015		Bond Future	1	26,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:36:43	R186	On 05/11/2015			Bond Future	1	26,200,000	0.00 Member	Sell
14:08:00	R186	On 05/11/2015			Bond Future	1	26,200,000	0.00 Member	Sell
14:08:00	R186	On 05/11/2015			Bond Future	1	26,200,000	0.00 Client	Buy
Total for R186 Bond Future						4	104,800,000	0.00	
15:28:56	R2037	On 05/11/2015			Bond Future	1	375,000,000	0.00 Client	Buy
15:28:56	R2037	On 05/11/2015			Bond Future	1	375,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	750,000,000	0.00	
12:53:54	R2044	On 05/11/2015			Bond Future	1	5,400,000	0.00 Member	Sell
12:53:54	R2044	On 05/11/2015			Bond Future	1	5,400,000	0.00 Member	Buy
12:59:57	R2044	On 05/11/2015			Bond Future	1	5,400,000	0.00 Member	Sell
12:59:57	R2044	On 05/11/2015			Bond Future	1	5,400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	21,600,000	0.00	
7:38:02	R207	On 05/11/2015			Bond Future	1	94,700,000	0.00 Member	Sell
7:38:02	R207	On 05/11/2015			Bond Future	1	94,700,000	0.00 Client	Buy
Total for R207 Bond Future						2	189,400,000	0.00	
15:27:44	R210	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Sell
15:27:44	R210	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Buy
16:33:07	R210	On 05/11/2015			Bond Future	1	2,700,000	0.00 Client	Buy
16:33:07	R210	On 05/11/2015			Bond Future	1	2,700,000	0.00 Member	Sell
16:33:07	R210	On 05/11/2015			Bond Future	1	11,000,000	0.00 Client	Buy
16:33:07	R210	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Sell
16:33:07	R210	On 05/11/2015			Bond Future	1	16,300,000	0.00 Member	Sell
16:33:07	R210	On 05/11/2015			Bond Future	1	16,300,000	0.00 Client	Buy
Total for R210 Bond Future						8	120,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					28	1,188,280,000		0.00
