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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:40	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Client	Sell
16:55:40	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
17:10:19	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
17:10:19	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
17:15:57	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
17:15:57	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>180,000</b>	<b>0.00</b>	
14:24:49	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Buy
14:24:49	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Sell
14:36:34	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
14:36:34	R186	On 06/08/2015		Bond Future	1	25,000,000	0.00 Member	Sell
15:39:44	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
15:39:44	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:39:44	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Buy
15:39:44	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
15:39:44	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:14:17	R186	On 06/08/2015			Bond Future	1	4,500,000	0.00 Client	Sell
16:14:17	R186	On 06/08/2015			Bond Future	1	4,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>159,000,000</b>	<b>0.00</b>	
11:08:25	R2037	On 06/08/2015			Bond Future	1	36,100,000	0.00 Member	Buy
11:08:25	R2037	On 06/08/2015			Bond Future	1	36,100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>72,200,000</b>	<b>0.00</b>	
10:14:04	R204	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
10:14:04	R204	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>0.00</b>	
12:10:57	R209	On 06/08/2015			Bond Future	1	78,000,000	0.00 Member	Buy
12:10:57	R209	On 06/08/2015			Bond Future	1	78,000,000	0.00 Member	Sell
12:34:36	R209	On 06/08/2015			Bond Future	1	78,000,000	0.00 Member	Sell
12:34:36	R209	On 06/08/2015			Bond Future	1	78,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>312,000,000</b>	<b>0.00</b>	
14:25:47	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
14:25:47	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
14:36:03	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:36:03	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
15:39:24	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
15:39:24	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:39:24	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Sell
15:39:24	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
15:39:24	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				9	150,000,000		0.00
	Grand Total for all Instruments				34	701,380,000		0.00