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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:54	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
10:03:54	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
10:09:39	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
10:09:39	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
13:59:14	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Buy
13:59:14	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
14:40:26	GOVI	On 06/08/2015		GOVI	1	150,000	0.00 Client	Buy
14:40:26	GOVI	On 06/08/2015		GOVI	1	150,000	0.00 Client	Sell
Total for GOVI GOVI					8	420,000	0.00	
10:12:35	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Sell
10:12:35	R186	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Buy
10:42:45	R186	On 06/08/2015		Bond Future	1	1,400,000	0.00 Member	Sell
10:42:45	R186	On 06/08/2015		Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:46:57	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
10:46:57	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
10:46:57	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Buy
10:46:57	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
10:46:57	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
10:46:57	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
11:22:32	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
11:22:32	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future						12	9,600,000	0.00	
9:10:04	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
9:10:04	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:01:27	R2048	On 06/08/2015			Bond Future	1	28,000,000	0.00 Member	Buy
10:01:27	R2048	On 06/08/2015			Bond Future	1	263,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	12,000,000	0.00 Client	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	100,000,000	0.00 Client	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Buy
10:22:40	R2048	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Sell
10:22:40	R2048	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Buy
10:22:41	R2048	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Buy
10:22:41	R2048	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
10:22:41	R2048	On 06/08/2015			Bond Future	1	28,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:41	R2048	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
10:22:41	R2048	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
10:22:41	R2048	On 06/08/2015			Bond Future	1	28,000,000	0.00 Client	Buy
10:22:41	R2048	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
10:22:41	R2048	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2048 Bond Future						30	1,062,000,000	0.00	
Grand Total for all Instruments						50	1,072,020,000	0.00	