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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:16	GOVI	On 05/11/2015		GOVI	1	80,000	0.00 Client	Sell
16:41:16	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Member	Buy
17:01:30	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Member	Sell
17:01:30	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Member	Buy
17:01:30	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Client	Buy
17:01:30	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Member	Sell
17:01:30	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Client	Buy
Total for GOVI GOVI					7	320,000	0.00	
11:29:00	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
11:29:00	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
11:44:10	R186	On 05/11/2015		Bond Future	1	5,000,000	0.00 Client	Sell
11:44:10	R186	On 05/11/2015		Bond Future	1	5,000,000	0.00 Member	Buy
11:57:28	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:28	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
15:21:40	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:21:40	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:25:43	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
15:25:43	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
16:22:23	R186	On 05/11/2015	8.85	Put	Bond Future	1	144,000,000	0.00 Member	Sell
16:22:23	R186	On 05/11/2015	8.85	Put	Bond Future	1	144,000,000	0.00 Member	Buy
16:32:34	R186	On 05/11/2015	8.85	Put	Bond Future	1	144,000,000	0.00 Member	Buy
16:32:34	R186	On 05/11/2015	8.85	Put	Bond Future	1	144,000,000	0.00 Client	Sell
16:34:31	R186	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Buy
16:34:31	R186	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell
16:47:03	R186	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell
16:47:03	R186	On 05/11/2015			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R186 Bond Future						18	652,000,000	0.00	
16:18:33	R2044	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Sell
16:18:33	R2044	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Buy
16:46:11	R2044	On 05/11/2015			Bond Future	1	1,700,000	0.00 Client	Sell
16:46:11	R2044	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2044 Bond Future						4	6,800,000	0.00	
11:29:00	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:29:00	R2048	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
11:29:00	R2048	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Buy
11:29:00	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:56:15	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
11:56:15	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:56:55	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
11:56:55	R2048	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Sell
11:56:55	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:56:55	R2048	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:56:55	R2048	On 05/11/2015			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
Total for R2048 Bond Future						11	160,000,000	0.00	
11:29:00	R213	On 05/11/2015			Bond Future	1	21,500,000	0.00 Member	Sell
11:29:00	R213	On 05/11/2015			Bond Future	1	21,500,000	0.00 Member	Buy
11:59:41	R213	On 05/11/2015			Bond Future	1	21,500,000	0.00 Member	Buy
11:59:41	R213	On 05/11/2015			Bond Future	1	21,500,000	0.00 Client	Sell
Total for R213 Bond Future						4	86,000,000	0.00	
Grand Total for all Instruments						44	905,120,000	0.00	