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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:45	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
10:38:45	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
10:44:37	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
10:44:37	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
10:51:07	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
10:51:07	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	60,000	0.00	
12:39:01	R186	On 05/11/2015		Bond Future	1	29,800,000	0.00 Member	Sell
12:39:01	R186	On 05/11/2015		Bond Future	1	29,800,000	0.00 Member	Buy
12:51:44	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Member	Buy
12:51:44	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Member	Sell
15:46:28	R186	On 05/11/2015		Bond Future	1	29,800,000	0.00 Member	Sell
15:46:28	R186	On 05/11/2015		Bond Future	1	29,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:46:49	R186	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Buy
15:46:49	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Sell
15:58:50	R186	On 05/11/2015			Bond Future	1	7,300,000	0.00 Client	Buy
15:58:50	R186	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Sell
16:00:31	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Client	Sell
16:00:31	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Buy
16:00:31	R186	On 05/11/2015			Bond Future	1	4,900,000	0.00 Member	Buy
16:00:31	R186	On 05/11/2015			Bond Future	1	4,900,000	0.00 Member	Sell
16:00:31	R186	On 05/11/2015			Bond Future	1	4,900,000	0.00 Client	Sell
Total for R186 Bond Future						15	179,600,000	0.00	
12:39:01	R2023	On 05/11/2015			Bond Future	1	50,800,000	0.00 Member	Sell
12:39:01	R2023	On 05/11/2015			Bond Future	1	50,800,000	0.00 Member	Buy
15:45:23	R2023	On 05/11/2015			Bond Future	1	50,800,000	0.00 Client	Buy
15:45:23	R2023	On 05/11/2015			Bond Future	1	50,800,000	0.00 Member	Sell
Total for R2023 Bond Future						4	203,200,000	0.00	
12:39:01	R203	On 05/11/2015			Bond Future	1	10,200,000	0.00 Member	Sell
12:39:01	R203	On 05/11/2015			Bond Future	1	10,200,000	0.00 Member	Buy
12:51:44	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Buy
12:51:44	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Sell
15:44:17	R203	On 05/11/2015			Bond Future	1	10,200,000	0.00 Member	Sell
15:44:17	R203	On 05/11/2015			Bond Future	1	10,200,000	0.00 Client	Buy
15:57:49	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Sell
15:57:49	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R203 Bond Future						8	50,000,000	0.00	
12:52:10	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Sell
12:52:10	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R204 Bond Future						2	14,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:11	R207	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Buy
16:17:11	R207	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Sell
16:36:11	R207	On 05/11/2015			Bond Future	1	9,000,000	0.00 Client	Sell
16:36:11	R207	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Buy
Total for R207 Bond Future						4	36,000,000	0.00	
Grand Total for all Instruments						39	482,860,000	0.00	