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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:08	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Member	Sell
12:24:08	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
12:24:08	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
12:24:08	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					4	80,000	0.00	
9:56:26	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Buy
9:56:26	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Sell
10:05:54	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Sell
10:05:54	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Buy
10:33:15	R186	On 05/11/2015		Bond Future	1	150,000,000	0.00 Member	Buy
10:33:15	R186	On 05/11/2015		Bond Future	1	150,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	300,800,000	0.00	
12:12:16	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
12:12:16	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
14:01:42	R2037	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Sell
14:01:42	R2037	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R2037 Bond Future						4	21,000,000	0.00	
10:01:21	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Sell
10:01:21	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Buy
11:24:58	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Sell
11:24:58	R204	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Buy
12:46:24	R204	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Sell
12:46:24	R204	On 05/11/2015			Bond Future	1	26,700,000	0.00 Member	Buy
12:46:24	R204	On 05/11/2015			Bond Future	1	26,700,000	0.00 Client	Buy
12:46:24	R204	On 05/11/2015			Bond Future	1	26,700,000	0.00 Member	Sell
12:46:24	R204	On 05/11/2015			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R204 Bond Future						9	201,000,000	0.00	
Grand Total for all Instruments						23	522,880,000	0.00	