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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:22	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
16:40:22	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
10:40:11	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
10:40:11	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
10:43:27	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
10:43:27	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
12:25:51	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Buy
12:25:51	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					6	120,000	0.00	
8:28:00	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:28:00	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
8:35:50	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
8:35:50	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
15:52:34	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
15:52:34	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:08:01	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
16:08:01	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:16:30	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Buy
16:16:30	R186	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R186 Bond Future						10	120,800,000	0.00	
11:58:16	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
11:58:16	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
12:01:53	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Buy
12:01:53	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
16:41:50	R2048	On 06/08/2015			Bond Future	1	10,400,000	0.00 Member	Buy
16:41:50	R2048	On 06/08/2015			Bond Future	1	10,400,000	0.00 Client	Sell
Total for R2048 Bond Future						6	140,800,000	0.00	
15:36:58	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
15:36:58	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:07:22	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:07:22	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
16:16:23	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Member	Buy
16:16:23	R214	On 06/08/2015			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R214 Bond Future						6	120,000,000	0.00	
Grand Total for all Instruments						30	381,740,000	0.00	