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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:01:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Sell
8:01:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
8:38:49	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
8:38:49	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Sell
9:46:53	GOVI	On 05/11/2015		GOVI	1	70,000	0.00 Client	Sell
9:46:53	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
16:17:38	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Member	Buy
16:17:38	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
16:17:38	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Member	Sell
16:17:38	GOVI	On 05/11/2015		GOVI	1	50,000	0.00 Client	Buy
16:17:38	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					11	320,000	0.00	
15:24:41	I2025	On 05/11/2015		Bond Future	1	6,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:24:41	I2025	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Sell
15:29:33	I2025	On 05/11/2015			Bond Future	1	6,800,000	0.00 Client	Buy
15:29:33	I2025	On 05/11/2015			Bond Future	1	6,800,000	0.00 Member	Sell
Total for I2025 Bond Future						4	27,200,000	0.00	
15:24:41	I2038	On 05/11/2015			Bond Future	1	62,700,000	0.00 Client	Buy
15:24:41	I2038	On 05/11/2015			Bond Future	1	62,700,000	0.00 Member	Sell
Total for I2038 Bond Future						2	125,400,000	0.00	
11:20:16	I2050	On 05/11/2015			Bond Future	1	25,000,000	0.00 Client	Buy
11:20:16	I2050	On 05/11/2015			Bond Future	1	25,000,000	0.00 Member	Sell
Total for I2050 Bond Future						2	50,000,000	0.00	
11:27:14	R186	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Buy
11:27:14	R186	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
11:46:36	R186	On 05/11/2015			Bond Future	1	800,000	0.00 Client	Buy
11:46:36	R186	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
Total for R186 Bond Future						4	3,200,000	0.00	
15:24:41	R202	On 05/11/2015			Bond Future	1	78,800,000	0.00 Member	Sell
15:24:41	R202	On 05/11/2015			Bond Future	1	78,800,000	0.00 Client	Buy
Total for R202 Bond Future						2	157,600,000	0.00	
11:12:12	R2032	On 05/11/2015			Bond Future	1	127,000,000	0.00 Member	Sell
11:12:12	R2032	On 05/11/2015			Bond Future	1	8,300,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	7,500,000	0.00 Client	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	4,500,000	0.00 Member	Sell
11:55:07	R2032	On 05/11/2015			Bond Future	1	23,600,000	0.00 Member	Sell
11:55:07	R2032	On 05/11/2015			Bond Future	1	7,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:07	R2032	On 05/11/2015			Bond Future	1	7,500,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	51,600,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	4,500,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	4,500,000	0.00 Client	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	51,600,000	0.00 Member	Sell
11:55:07	R2032	On 05/11/2015			Bond Future	1	23,600,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	10,300,000	0.00 Member	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	23,600,000	0.00 Client	Buy
11:55:07	R2032	On 05/11/2015			Bond Future	1	51,600,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	2,500,000	0.00 Member	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	8,900,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	8,900,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	8,900,000	0.00 Member	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	7,300,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,300,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	7,300,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	10,300,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	2,500,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	10,300,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	8,300,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	2,500,000	0.00 Client	Buy
11:55:08	R2032	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Sell
11:55:08	R2032	On 05/11/2015			Bond Future	1	8,300,000	0.00 Member	Sell
Total for R2032 Bond Future						34	508,000,000	0.00	
12:50:14	R2044	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
12:50:14	R2044	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
13:17:50	R2044	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
13:17:50	R2044	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	12,000,000	0.00	
11:30:47	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:30:47	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:32:45	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:32:45	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	40,000,000	0.00	
15:24:41	R210	On 05/11/2015			Bond Future	1	63,100,000	0.00 Member	Sell
15:24:41	R210	On 05/11/2015			Bond Future	1	63,100,000	0.00 Client	Buy
Total for R210 Bond Future						2	126,200,000	0.00	
Grand Total for all Instruments						69	1,049,920,000	0.00	