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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:14:41	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
9:14:41	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					2	40,000	0.00	
9:09:50	R186	On 05/11/2015		Bond Future	1	1,800,000	0.00 Member	Sell
9:09:50	R186	On 05/11/2015		Bond Future	1	2,500,000	0.00 Member	Buy
12:10:21	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
12:10:21	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
12:10:21	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Sell
12:10:21	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Buy
12:31:59	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
12:31:59	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
12:32:08	R186	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Sell
12:32:08	R186	On 04/02/2016		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
14:26:36	R186	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy
14:26:36	R186	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Sell
14:26:36	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
14:26:36	R186	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
14:26:36	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Sell
14:27:19	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Sell
14:27:19	R186	On 05/11/2015			Bond Future	1	600,000	0.00 Member	Buy
14:34:38	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
14:34:38	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
14:34:38	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
14:34:39	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Member	Buy
14:34:39	R186	On 05/11/2015			Bond Future	1	100,000	0.00 Client	Sell
Total for R186 Bond Future						22	92,400,000	0.00	
12:04:17	R197	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
12:04:17	R197	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
12:26:05	R197	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
12:26:05	R197	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
Total for R197 Bond Future						4	1,200,000	0.00	
11:23:59	R202	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Buy
11:23:59	R202	On 05/11/2015			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R202 Bond Future						2	3,400,000	0.00	
12:10:21	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:10:21	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:10:21	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:10:21	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:31:41	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:31:41	R209	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:31:51	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:31:51	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
Total for R209 Bond Future							8	80,000,000	0.00		
12:39:45	R210	On 05/11/2015			Bond Future	1	500,000	0.00	Client	Sell	
12:39:45	R210	On 05/11/2015			Bond Future	1	500,000	0.00	Member	Buy	
12:39:45	R210	On 04/02/2016			Bond Future	1	500,000	0.00	Member	Buy	
12:39:45	R210	On 04/02/2016			Bond Future	1	500,000	0.00	Client	Sell	
12:46:33	R210	On 04/02/2016			Bond Future	1	1,000,000	0.00	Client	Buy	
12:46:33	R210	On 04/02/2016			Bond Future	1	1,000,000	0.00	Member	Sell	
Total for R210 Bond Future							6	4,000,000	0.00		
Grand Total for all Instruments							44	181,040,000	0.00		