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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:44	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
9:51:44	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
10:01:40	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
10:01:40	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
12:41:11	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
12:41:11	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Buy
16:58:09	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
16:58:09	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>8</b>	<b>220,000</b>	<b>0.00</b>	
10:04:02	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
10:04:02	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
10:27:45	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
10:27:45	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:48:35	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:48:35	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
10:53:43	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:53:43	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
13:19:35	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
13:19:35	R186	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
14:06:30	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
14:06:30	R186	On 06/08/2015			Bond Future	1	35,000,000	0.00 Member	Buy
14:19:49	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
14:19:49	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
15:54:24	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
15:54:24	R186	On 06/08/2015			Bond Future	1	7,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>34</b>	<b>200,400,000</b>	<b>0.00</b>	
11:15:22	R2044	On 06/08/2015			Bond Future	1	15,800,000	0.00 Member	Sell
11:15:22	R2044	On 06/08/2015			Bond Future	1	15,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>31,600,000</b>	<b>0.00</b>	
10:20:11	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
10:20:11	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:30:37	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:30:37	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:19:58	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:19:58	R214	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>6</b>	<b>30,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>50</b>	<b>262,220,000</b>	<b>0.00</b>	