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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:11:42	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Sell
14:11:42	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					2	20,000	0.00	
16:13:32	R207	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
16:13:32	R207	On 06/08/2015		Bond Future	1	1,600,000	0.00 Member	Sell
16:29:46	R207	On 06/08/2015		Bond Future	1	6,100,000	0.00 Member	Sell
16:29:46	R207	On 06/08/2015		Bond Future	1	7,300,000	0.00 Member	Sell
16:29:46	R207	On 06/08/2015		Bond Future	1	6,100,000	0.00 Member	Buy
16:29:46	R207	On 06/08/2015		Bond Future	1	6,100,000	0.00 Client	Sell
16:29:46	R207	On 06/08/2015		Bond Future	1	1,600,000	0.00 Client	Sell
16:29:46	R207	On 06/08/2015		Bond Future	1	1,600,000	0.00 Member	Buy
16:29:46	R207	On 06/08/2015		Bond Future	1	7,300,000	0.00 Member	Buy
16:29:46	R207	On 06/08/2015		Bond Future	1	7,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						10	60,000,000	0.00	
10:23:06	R209	On 05/11/2015	9.16	Put	Bond Future	1	50,000,000	0.00 Client	Sell
10:23:06	R209	On 05/11/2015	9.16	Put	Bond Future	1	14,000,000	0.00 Member	Buy
10:23:06	R209	On 05/11/2015	9.16	Put	Bond Future	1	14,000,000	0.00 Client	Sell
10:23:06	R209	On 05/11/2015	9.16	Put	Bond Future	1	50,000,000	0.00 Member	Buy
10:23:06	R209	On 06/08/2015	8.71	Call	Bond Future	1	14,000,000	0.00 Member	Sell
10:23:06	R209	On 06/08/2015	8.71	Call	Bond Future	1	14,000,000	0.00 Client	Buy
10:23:06	R209	On 06/08/2015	8.71	Call	Bond Future	1	50,000,000	0.00 Member	Sell
10:23:06	R209	On 06/08/2015	8.71	Call	Bond Future	1	50,000,000	0.00 Client	Buy
Total for R209 Bond Future						8	256,000,000	0.00	
10:16:40	R212	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
10:16:40	R212	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
Total for R212 Bond Future						2	200,000	0.00	
Grand Total for all Instruments						22	316,220,000	0.00	