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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:18:57	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:18:57	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
10:29:01	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:29:01	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
10:44:48	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
10:44:48	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>120,000</b>	<b>0.00</b>	
16:11:26	R214	On 05/11/2015		Bond Future	1	20,200,000	0.00 Member	Sell
16:11:26	R214	On 05/11/2015		Bond Future	1	20,200,000	0.00 Member	Buy
16:46:27	R214	On 05/11/2015		Bond Future	1	20,200,000	0.00 Member	Sell
16:46:27	R214	On 05/11/2015		Bond Future	1	13,800,000	0.00 Member	Buy
17:19:32	R214	On 05/11/2015		Bond Future	1	6,400,000	0.00 Client	Buy
17:19:32	R214	On 05/11/2015		Bond Future	1	13,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:32	R214	On 05/11/2015			Bond Future	1	6,400,000	0.00 Member	Sell
17:19:32	R214	On 05/11/2015			Bond Future	1	13,800,000	0.00 Member	Sell
17:19:32	R214	On 05/11/2015			Bond Future	1	6,400,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>9</b>	<b>121,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>15</b>	<b>121,320,000</b>	<b>0.00</b>	