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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:19	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Sell
9:31:19	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
11:43:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
11:43:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
11:43:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
11:43:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
11:43:48	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	80,000	0.00	
14:59:40	I2038	On 05/11/2015		Bond Future	1	45,000,000	0.00 Member	Sell
14:59:40	I2038	On 05/11/2015		Bond Future	1	45,000,000	0.00 Member	Buy
15:07:03	I2038	On 05/11/2015		Bond Future	1	45,000,000	0.00 Client	Buy
15:07:03	I2038	On 05/11/2015		Bond Future	1	45,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	180,000,000	0.00	
9:35:50	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
9:35:50	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
9:39:06	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
9:39:06	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
10:59:42	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:59:42	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
11:01:36	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:01:36	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
13:40:36	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
13:40:36	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:40:45	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
13:40:45	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R186 Bond Future						12	92,000,000	0.00	
Grand Total for all Instruments						23	272,080,000	0.00	