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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:49:20	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
9:49:20	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
9:58:55	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
9:58:55	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
13:38:01	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
13:38:01	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					6	120,000	0.00	
9:30:26	R186	On 05/11/2015		Bond Future	1	1,500,000	0.00 Member	Sell
9:30:26	R186	On 05/11/2015		Bond Future	1	1,500,000	0.00 Member	Buy
10:39:10	R186	On 05/11/2015		Bond Future	1	1,500,000	0.00 Client	Sell
10:39:10	R186	On 05/11/2015		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						4	6,000,000	0.00	
17:17:19	R204	On 05/11/2015			Bond Future	1	6,500,000	0.00 Member	Sell
17:17:19	R204	On 05/11/2015			Bond Future	1	6,500,000	0.00 Member	Buy
17:50:46	R204	On 05/11/2015			Bond Future	1	6,500,000	0.00 Client	Buy
17:50:46	R204	On 05/11/2015			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R204 Bond Future						4	26,000,000	0.00	
12:17:42	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:17:42	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
12:23:45	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Sell
12:23:45	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
17:17:19	R207	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
17:17:19	R207	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
17:51:18	R207	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
17:51:18	R207	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R207 Bond Future						8	44,800,000	0.00	
17:18:31	R208	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Sell
17:18:31	R208	On 05/11/2015			Bond Future	1	4,300,000	0.00 Member	Buy
17:51:54	R208	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
17:51:54	R208	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Sell
17:51:54	R208	On 05/11/2015			Bond Future	1	4,300,000	0.00 Client	Buy
17:51:54	R208	On 05/11/2015			Bond Future	1	4,300,000	0.00 Member	Sell
17:51:54	R208	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R208 Bond Future						7	24,400,000	0.00	
17:18:31	R209	On 05/11/2015			Bond Future	1	124,900,000	0.00 Member	Sell
17:18:31	R209	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	51,300,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	24,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	17,300,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	51,300,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	2,300,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	5,400,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	51,300,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	17,300,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	24,800,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	17,300,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	2,400,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	15,700,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	24,800,000	0.00 Member	Sell
17:54:53	R209	On 05/11/2015			Bond Future	1	15,700,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	5,400,000	0.00 Client	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	2,400,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	15,700,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	5,400,000	0.00 Member	Buy
17:54:53	R209	On 05/11/2015			Bond Future	1	2,400,000	0.00 Client	Buy
17:54:54	R209	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
17:54:54	R209	On 05/11/2015			Bond Future	1	2,200,000	0.00 Member	Sell
17:54:54	R209	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Sell
17:54:54	R209	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Sell
17:54:54	R209	On 05/11/2015			Bond Future	1	1,700,000	0.00 Client	Buy
17:54:54	R209	On 05/11/2015			Bond Future	1	2,200,000	0.00 Client	Buy
17:54:54	R209	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Buy
17:54:54	R209	On 05/11/2015			Bond Future	1	2,200,000	0.00 Member	Buy
Total for R209 Bond Future						31	499,600,000	0.00	
Grand Total for all Instruments						60	600,920,000	0.00	