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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:36:55	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Client	Sell
8:36:55	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Member	Buy
8:36:55	R186	On 05/11/2015		Bond Future	1	3,800,000	0.00 Client	Sell
8:36:55	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Member	Buy
8:36:55	R186	On 05/11/2015		Bond Future	1	2,700,000	0.00 Member	Buy
8:36:55	R186	On 05/11/2015		Bond Future	1	2,700,000	0.00 Client	Sell
8:36:55	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Member	Buy
8:36:55	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Client	Sell
8:36:55	R186	On 05/11/2015		Bond Future	1	3,800,000	0.00 Member	Buy
8:36:55	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Client	Sell
12:25:07	R186	On 05/11/2015		Bond Future	1	25,400,000	0.00 Member	Buy
12:25:07	R186	On 05/11/2015		Bond Future	1	25,400,000	0.00 Member	Sell
13:41:56	R186	On 05/11/2015		Bond Future	1	25,400,000	0.00 Client	Sell
13:41:56	R186	On 05/11/2015		Bond Future	1	25,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>135,800,000</b>	<b>0.00</b>	
12:25:07	R2044	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
12:25:07	R2044	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Buy
13:41:11	R2044	On 05/11/2015			Bond Future	1	800,000	0.00 Client	Buy
13:41:11	R2044	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
12:13:43	R2048	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
12:13:43	R2048	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell
12:26:29	R2048	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
12:26:29	R2048	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
12:26:29	R2048	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
12:26:29	R2048	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Buy
12:26:29	R2048	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>24,000,000</b>	<b>0.00</b>	
12:25:07	R207	On 05/11/2015			Bond Future	1	37,500,000	0.00 Member	Buy
12:25:07	R207	On 05/11/2015			Bond Future	1	37,500,000	0.00 Member	Sell
13:41:40	R207	On 05/11/2015			Bond Future	1	37,500,000	0.00 Client	Sell
13:41:40	R207	On 05/11/2015			Bond Future	1	37,500,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>150,000,000</b>	<b>0.00</b>	
8:40:06	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Buy
8:40:06	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Client	Sell
8:40:06	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Buy
8:40:06	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Member	Buy
8:40:06	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Buy
8:40:06	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Sell
8:40:06	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
8:40:06	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:40:06	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Client	Sell
8:40:06	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Client	Sell
12:25:07	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Sell
12:25:07	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Buy
13:40:56	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Sell
13:40:56	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Client	Buy
16:14:25	R209	On 05/11/2015	9.16	Put	Bond Future	1	64,000,000	0.00 Member	Buy
16:14:25	R209	On 05/11/2015	9.16	Put	Bond Future	1	64,000,000	0.00 Member	Sell
16:53:11	R209	On 05/11/2015	9.16	Put	Bond Future	1	64,000,000	0.00 Member	Sell
16:53:11	R209	On 05/11/2015	9.16	Put	Bond Future	1	64,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>18</b>	<b>309,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>47</b>	<b>622,800,000</b>	<b>0.00</b>	