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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	6,600,000	0.00 Member	Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Client	Buy
8:49:26	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Member	Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Member	Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Client	Buy
8:49:26	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Client	Buy
8:49:26	R186	On 05/11/2015		Bond Future	1	5,000,000	0.00 Member	Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	5,100,000	0.00 Member	Sell
8:49:26	R186	On 05/11/2015		Bond Future	1	6,600,000	0.00 Client	Buy
8:49:26	R186	On 05/11/2015		Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future					10	44,400,000	0.00	
8:49:26	R2023	On 05/11/2015		Bond Future	1	6,000,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015		Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	6,500,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	7,900,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	1,600,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	6,500,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	6,000,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	7,900,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
8:49:26	R2023	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
8:49:26	R2023	On 05/11/2015			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R2023 Bond Future						14	65,000,000	0.00	
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Sell
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
12:02:46	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
12:02:46	R2037	On 05/11/2015			Bond Future	1	6,100,000	0.00 Client	Buy
12:02:46	R2037	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
12:02:46	R2037	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
12:02:46	R2037	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2037 Bond Future						10	54,000,000	0.00	
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:45	R2044	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,000,000	0.00 Client	Buy
12:02:45	R2044	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
12:02:45	R2044	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,000,000	0.00 Member	Sell
12:02:45	R2044	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:45	R2044	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2044 Bond Future						10	53,800,000	0.00	
12:02:45	R2048	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:45	R2048	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
12:02:45	R2048	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,100,000	0.00 Client	Buy
12:02:45	R2048	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Buy
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Sell
12:02:45	R2048	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
Total for R2048 Bond Future						10	54,000,000	0.00	
Grand Total for all Instruments						54	271,200,000	0.00	