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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/10/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:07:11	AL37	On 05/11/2015			Index Future	1	10,000	0.00 Member	Sell
14:07:11	AL37	On 05/11/2015			Index Future	1	10,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:29:52	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
9:29:52	R186	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Sell
11:37:25	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
11:37:25	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
17:15:08	R186	On 04/02/2016	8.75	Put	Bond Future	1	500,000	0.00 Member	Buy
17:15:08	R186	On 05/11/2015	8.25	Put	Bond Future	1	2,000,000	0.00 Member	Buy
17:15:08	R186	On 05/11/2015	8.25	Put	Bond Future	1	2,000,000	0.00 Member	Sell
17:15:08	R186	On 04/02/2016	8.75	Put	Bond Future	1	500,000	0.00 Member	Sell
17:26:06	R186	On 05/11/2015	8.25	Put	Bond Future	1	2,000,000	0.00 Member	Sell
17:26:06	R186	On 05/11/2015	8.25	Put	Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:26:18	R186	On 04/02/2016	8.75	Put	Bond Future	1	500,000	0.00 Member	Sell
17:26:18	R186	On 04/02/2016	8.75	Put	Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>19,600,000</b>	<b>0.00</b>	
12:22:48	R2044	On 04/02/2016			Bond Future	1	111,000,000	0.00 Member	Sell
12:22:48	R2044	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Client	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	60,000,000	0.00 Client	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
12:30:38	R2044	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>19</b>	<b>444,000,000</b>	<b>0.00</b>	
15:04:10	R210	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
15:04:10	R210	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>35</b>	<b>464,620,000</b>	<b>0.00</b>	