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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:32	R186	On 04/02/2016		Bond Future	1	207,100,000	0.00 Member	Buy
10:25:32	R186	On 04/02/2016		Bond Future	1	13,200,000	0.00 Member	Sell
10:25:32	R186	On 04/02/2016		Bond Future	1	3,500,000	0.00 Member	Buy
10:25:32	R186	On 04/02/2016		Bond Future	1	7,200,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	71,100,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	71,100,000	0.00 Client	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	14,800,000	0.00 Client	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	47,500,000	0.00 Member	Buy
11:53:41	R186	On 04/02/2016		Bond Future	1	43,100,000	0.00 Client	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	7,200,000	0.00 Client	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	23,400,000	0.00 Member	Buy
11:53:41	R186	On 04/02/2016		Bond Future	1	14,800,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	47,500,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	43,100,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	23,400,000	0.00 Member	Sell
11:53:41	R186	On 04/02/2016		Bond Future	1	23,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:41	R186	On 04/02/2016			Bond Future	1	43,100,000	0.00 Member	Buy
11:53:41	R186	On 04/02/2016			Bond Future	1	47,500,000	0.00 Client	Sell
11:53:41	R186	On 04/02/2016			Bond Future	1	71,100,000	0.00 Member	Buy
11:53:41	R186	On 04/02/2016			Bond Future	1	14,800,000	0.00 Member	Buy
11:53:41	R186	On 04/02/2016			Bond Future	1	7,200,000	0.00 Member	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	4,600,000	0.00 Client	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	4,600,000	0.00 Member	Sell
11:54:39	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
11:54:39	R186	On 04/02/2016			Bond Future	1	4,600,000	0.00 Member	Buy
11:54:39	R186	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Sell
Total for R186 Bond Future						29	881,200,000	0.00	
10:44:53	R2023	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:44:53	R2023	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	4,000,000	0.00	
10:44:53	R203	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:44:53	R203	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R203 Bond Future						2	4,000,000	0.00	
10:44:53	R204	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Buy
10:44:53	R204	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R204 Bond Future						2	5,000,000	0.00	
10:44:53	R207	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
10:44:53	R207	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R207 Bond Future				2	6,000,000	0.00	
	Grand Total for all Instruments				37	900,200,000	0.00	