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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:37:20	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
8:37:20	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
16:18:01	R186	On 05/11/2015		Bond Future	1	15,800,000	0.00 Member	Sell
16:18:01	R186	On 05/11/2015		Bond Future	1	15,800,000	0.00 Member	Buy
16:20:40	R186	On 05/11/2015		Bond Future	1	15,800,000	0.00 Client	Buy
16:20:40	R186	On 05/11/2015		Bond Future	1	15,800,000	0.00 Member	Sell
Total for R186 Bond Future					6	83,200,000	0.00	
16:18:01	R204	On 05/11/2015		Bond Future	1	15,000,000	0.00 Member	Sell
16:18:01	R204	On 05/11/2015		Bond Future	1	15,000,000	0.00 Member	Buy
16:20:54	R204	On 05/11/2015		Bond Future	1	15,000,000	0.00 Client	Buy
16:20:54	R204	On 05/11/2015		Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						4	60,000,000	0.00	
11:39:10	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
11:39:10	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
11:41:43	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
11:41:43	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R207 Bond Future						4	4,000,000	0.00	
Grand Total for all Instruments						14	147,200,000	0.00	