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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:45:32	ILBI	On 04/02/2016		Index Future	1	30,000	0.00 Client	Sell
13:45:32	ILBI	On 04/02/2016		Index Future	1	20,000	0.00 Member	Buy
14:02:03	ILBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
14:02:03	ILBI	On 04/02/2016		Index Future	1	10,000	0.00 Client	Buy
14:02:03	ILBI	On 04/02/2016		Index Future	1	20,000	0.00 Client	Buy
14:02:03	ILBI	On 04/02/2016		Index Future	1	20,000	0.00 Member	Sell
14:02:03	ILBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
Total for ILBI Index Future					7	120,000	0.00	
12:43:15	R186	On 05/11/2015		Bond Future	1	319,100,000	0.00 Member	Sell
12:43:15	R186	On 05/11/2015		Bond Future	1	319,100,000	0.00 Member	Buy
14:39:17	R186	On 05/11/2015		Bond Future	1	319,100,000	0.00 Client	Buy
14:39:17	R186	On 05/11/2015		Bond Future	1	319,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	1,276,400,000	0.00	
12:43:15	R204	On 05/11/2015			Bond Future	1	891,000,000	0.00 Member	Buy
12:43:15	R204	On 05/11/2015			Bond Future	1	891,000,000	0.00 Member	Sell
14:39:54	R204	On 05/11/2015			Bond Future	1	891,000,000	0.00 Client	Sell
14:39:54	R204	On 05/11/2015			Bond Future	1	891,000,000	0.00 Member	Buy
Total for R204 Bond Future						4	3,564,000,000	0.00	
10:20:24	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
10:20:24	R213	On 05/11/2015			Bond Future	1	101,900,000	0.00 Member	Buy
12:34:48	R213	On 05/11/2015			Bond Future	1	61,300,000	0.00 Member	Buy
12:34:48	R213	On 05/11/2015			Bond Future	1	61,300,000	0.00 Member	Sell
12:34:48	R213	On 05/11/2015			Bond Future	1	61,300,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Member	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	1,800,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Member	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Member	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	12,300,000	0.00 Member	Buy
12:34:49	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Client	Sell
12:34:49	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Client	Sell
Total for R213 Bond Future						22	407,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					37	5,248,120,000		0.00
