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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:49	ALBI	On 05/11/2015		Index Future	1	60,000	0.00 Client	Sell
16:20:49	ALBI	On 05/11/2015		Index Future	1	60,000	0.00 Member	Buy
16:50:45	ALBI	On 05/11/2015		Index Future	1	60,000	0.00 Member	Sell
16:50:45	ALBI	On 05/11/2015		Index Future	1	60,000	0.00 Client	Buy
Total for ALBI Index Future					4	240,000	0.00	
16:16:05	I2046	On 05/11/2015		Bond Future	1	20,000,000	0.00 Client	Buy
16:16:05	I2046	On 05/11/2015		Bond Future	1	20,000,000	0.00 Member	Sell
Total for I2046 Bond Future					2	40,000,000	0.00	
10:14:10	I2050	On 05/11/2015		Bond Future	1	25,000,000	0.00 Member	Buy
10:14:10	I2050	On 05/11/2015		Bond Future	1	25,000,000	0.00 Client	Sell
10:14:10	I2050	On 05/11/2015		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:10	I2050	On 05/11/2015			Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	100,000,000	0.00	
10:32:36	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
10:32:36	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
16:15:58	R186	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Buy
16:15:58	R186	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Sell
16:49:26	R186	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Buy
16:49:26	R186	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
16:54:28	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:54:28	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:54:28	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:54:29	R186	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
16:54:29	R186	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R186 Bond Future						11	60,000,000	0.00	
Grand Total for all Instruments						21	200,240,000	0.00	