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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:32	ALBI	On 05/11/2015		Index Future	1	10,000	0.00 Client	Buy
16:56:32	ALBI	On 05/11/2015		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
9:45:28	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
9:45:28	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
9:48:56	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
9:48:56	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
10:44:00	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
10:44:00	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
10:44:00	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
10:44:00	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
10:44:00	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
13:15:18	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:15:18	GOVI	On 05/11/2015			GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI						11	160,000	0.00	
12:16:16	ILBI	On 04/02/2016			Index Future	1	240,000	0.00 Client	Buy
12:16:16	ILBI	On 04/02/2016			Index Future	1	240,000	0.00 Client	Sell
Total for ILBI Index Future						2	480,000	0.00	
10:01:51	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
10:01:51	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
14:47:02	R186	On 05/11/2015			Bond Future	1	35,600,000	0.00 Member	Buy
14:47:02	R186	On 05/11/2015			Bond Future	1	35,600,000	0.00 Member	Sell
15:08:45	R186	On 05/11/2015			Bond Future	1	35,600,000	0.00 Client	Buy
15:08:45	R186	On 05/11/2015			Bond Future	1	35,600,000	0.00 Member	Sell
15:11:51	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:11:51	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Client	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
15:16:04	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
15:16:04	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
Total for R186 Bond Future						43	188,400,000	0.00	
16:15:26	R2048	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Buy
16:15:26	R2048	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Sell
16:25:05	R2048	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Buy
16:25:05	R2048	On 05/11/2015			Bond Future	1	11,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	44,000,000	0.00	
8:21:42	R207	On 05/11/2015			Bond Future	1	125,000,000	0.00 Member	Buy
8:21:42	R207	On 05/11/2015			Bond Future	1	125,000,000	0.00 Client	Sell
14:47:02	R207	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Buy
14:47:02	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Buy
14:47:02	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Sell
14:47:02	R207	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
15:09:11	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Sell
15:09:11	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:38	R207	On 05/11/2015			Bond Future	1	40,000,000	0.00 Client	Buy
15:09:38	R207	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
17:16:00	R207	On 05/11/2015			Bond Future	1	54,800,000	0.00 Member	Sell
17:16:00	R207	On 05/11/2015			Bond Future	1	54,800,000	0.00 Client	Buy
Total for R207 Bond Future						12	554,800,000	0.00	
Grand Total for all Instruments						74	787,860,000	0.00	