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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:00	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Member	Buy
10:22:00	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Member	Sell
15:22:21	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Member	Sell
15:22:21	R186	On 05/11/2015		Bond Future	1	7,300,000	0.00 Client	Buy
Total for R186 Bond Future					4	29,200,000	0.00	
8:35:42	R202	On 05/11/2015		Bond Future	1	2,300,000	0.00 Client	Buy
8:35:42	R202	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Buy
8:35:42	R202	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Buy
8:35:42	R202	On 05/11/2015		Bond Future	1	3,500,000	0.00 Client	Sell
8:35:42	R202	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Buy
8:35:42	R202	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Buy
8:35:42	R202	On 05/11/2015		Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						7	7,000,000	0.00	
15:22:48	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Client	Buy
15:22:48	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Member	Sell
15:25:57	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Member	Buy
15:25:57	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Client	Sell
Total for R2023 Bond Future						4	124,400,000	0.00	
14:46:44	R214	On 05/11/2015			Bond Future	1	112,200,000	0.00 Member	Buy
14:46:44	R214	On 05/11/2015			Bond Future	1	125,200,000	0.00 Member	Sell
14:56:55	R214	On 05/11/2015			Bond Future	1	4,400,000	0.00 Member	Sell
14:56:55	R214	On 05/11/2015			Bond Future	1	4,400,000	0.00 Client	Buy
14:56:55	R214	On 05/11/2015			Bond Future	1	112,200,000	0.00 Client	Buy
14:56:55	R214	On 05/11/2015			Bond Future	1	4,400,000	0.00 Member	Buy
14:56:55	R214	On 05/11/2015			Bond Future	1	8,600,000	0.00 Member	Buy
14:56:55	R214	On 05/11/2015			Bond Future	1	8,600,000	0.00 Client	Buy
14:56:55	R214	On 05/11/2015			Bond Future	1	8,600,000	0.00 Member	Sell
14:56:55	R214	On 05/11/2015			Bond Future	1	112,200,000	0.00 Member	Sell
Total for R214 Bond Future						10	500,800,000	0.00	
Grand Total for all Instruments						25	661,400,000	0.00	