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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:44:43	R186	On 05/11/2015		Bond Future	1	11,500,000	0.00 Client	Buy
9:44:43	R186	On 05/11/2015		Bond Future	1	5,200,000	0.00 Client	Sell
9:44:43	R186	On 05/11/2015		Bond Future	1	11,500,000	0.00 Client	Sell
9:44:43	R186	On 05/11/2015		Bond Future	1	5,200,000	0.00 Client	Buy
15:44:01	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Sell
15:44:01	R186	On 05/11/2015		Bond Future	1	19,000,000	0.00 Member	Buy
16:00:50	R186	On 05/11/2015		Bond Future	1	1,400,000	0.00 Member	Buy
16:00:50	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Sell
16:00:50	R186	On 05/11/2015		Bond Future	1	1,400,000	0.00 Member	Sell
16:00:50	R186	On 05/11/2015		Bond Future	1	17,400,000	0.00 Member	Sell
16:00:50	R186	On 05/11/2015		Bond Future	1	17,400,000	0.00 Member	Buy
16:00:50	R186	On 05/11/2015		Bond Future	1	1,400,000	0.00 Client	Sell
16:00:50	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Buy
16:00:50	R186	On 05/11/2015		Bond Future	1	17,400,000	0.00 Client	Sell
17:00:16	R186	On 05/11/2015		Bond Future	1	19,000,000	0.00 Member	Buy
17:00:16	R186	On 05/11/2015		Bond Future	1	19,000,000	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						16	147,400,000	0.00	
8:28:33	R204	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
8:28:33	R204	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R204 Bond Future						2	6,000,000	0.00	
9:44:43	R207	On 05/11/2015			Bond Future	1	15,100,000	0.00 Client	Sell
9:44:43	R207	On 05/11/2015			Bond Future	1	7,200,000	0.00 Client	Buy
9:44:43	R207	On 05/11/2015			Bond Future	1	7,200,000	0.00 Client	Sell
9:44:43	R207	On 05/11/2015			Bond Future	1	15,100,000	0.00 Client	Buy
Total for R207 Bond Future						4	44,600,000	0.00	
15:55:05	R208	On 05/11/2015			Bond Future	1	61,400,000	0.00 Member	Buy
15:55:05	R208	On 05/11/2015			Bond Future	1	66,400,000	0.00 Member	Sell
16:18:52	R208	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:18:52	R208	On 05/11/2015			Bond Future	1	61,400,000	0.00 Client	Buy
16:18:52	R208	On 05/11/2015			Bond Future	1	61,400,000	0.00 Member	Sell
16:18:52	R208	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:18:52	R208	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R208 Bond Future						7	265,600,000	0.00	
Grand Total for all Instruments						29	463,600,000	0.00	