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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:12:38	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
12:12:38	R186	On 05/11/2015		Bond Future	1	2,000,000	0.00 Member	Buy
12:25:41	R186	On 05/11/2015		Bond Future	1	11,000,000	0.00 Member	Buy
12:25:41	R186	On 05/11/2015		Bond Future	1	5,900,000	0.00 Member	Buy
12:25:41	R186	On 05/11/2015		Bond Future	1	5,900,000	0.00 Member	Sell
12:25:41	R186	On 05/11/2015		Bond Future	1	11,000,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	1,000,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015		Bond Future	1	1,000,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
13:33:23	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Buy
13:33:23	R186	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
13:46:38	R186	On 05/11/2015			Bond Future	1	5,900,000	0.00 Member	Buy
13:46:38	R186	On 05/11/2015			Bond Future	1	5,900,000	0.00 Client	Sell
13:46:54	R186	On 05/11/2015			Bond Future	1	11,000,000	0.00 Client	Sell
13:46:54	R186	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Buy
14:38:53	R186	On 05/11/2015			Bond Future	1	25,000,000	0.00 Member	Sell
14:38:53	R186	On 05/11/2015			Bond Future	1	25,000,000	0.00 Member	Buy
14:41:37	R186	On 05/11/2015			Bond Future	1	25,000,000	0.00 Client	Buy
14:41:37	R186	On 05/11/2015			Bond Future	1	25,000,000	0.00 Member	Sell
15:53:57	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:53:57	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>51</b>	<b>227,600,000</b>	<b>0.00</b>	
11:42:57	R203	On 05/11/2015			Bond Future	1	68,000,000	0.00 Member	Sell
11:42:57	R203	On 05/11/2015			Bond Future	1	68,000,000	0.00 Member	Buy
11:59:07	R203	On 05/11/2015			Bond Future	1	68,000,000	0.00 Member	Sell
11:59:07	R203	On 05/11/2015			Bond Future	1	68,000,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>272,000,000</b>	<b>0.00</b>	
11:21:17	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Sell
11:21:17	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Buy
11:26:30	R204	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Sell
11:26:30	R204	On 05/11/2015			Bond Future	1	26,600,000	0.00 Member	Buy
14:46:50	R204	On 05/11/2015			Bond Future	1	26,600,000	0.00 Member	Sell
14:46:50	R204	On 05/11/2015			Bond Future	1	6,900,000	0.00 Member	Sell
14:46:50	R204	On 05/11/2015			Bond Future	1	6,900,000	0.00 Client	Buy
14:46:50	R204	On 05/11/2015			Bond Future	1	26,600,000	0.00 Client	Buy
14:46:50	R204	On 05/11/2015			Bond Future	1	6,900,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>9</b>	<b>201,000,000</b>	<b>0.00</b>	
15:55:45	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Buy
15:55:45	R209	On 05/11/2015			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
10:20:58	R214	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
10:20:58	R214	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
10:45:09	R214	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Buy
10:45:09	R214	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:55:37	R214	On 05/11/2015			Bond Future	1	13,700,000	0.00 Member	Sell
16:55:37	R214	On 05/11/2015			Bond Future	1	13,700,000	0.00 Member	Buy
16:55:37	R214	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Sell
16:55:37	R214	On 05/11/2015			Bond Future	1	13,700,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:37	R214	On 05/11/2015		Bond Future	1	6,300,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>					<b>9</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>75</b>	<b>821,400,000</b>	<b>0.00</b>	