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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:44	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Client	Sell
11:23:44	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Buy
12:02:14	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Client	Buy
12:02:14	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Sell
13:30:18	R186	On 05/11/2015		Bond Future	1	55,500,000	0.00 Member	Buy
13:30:18	R186	On 05/11/2015		Bond Future	1	46,100,000	0.00 Member	Sell
14:13:23	R186	On 05/11/2015		Bond Future	1	9,400,000	0.00 Member	Sell
14:13:23	R186	On 05/11/2015		Bond Future	1	9,400,000	0.00 Member	Buy
14:13:23	R186	On 05/11/2015		Bond Future	1	46,100,000	0.00 Client	Sell
14:13:23	R186	On 05/11/2015		Bond Future	1	9,400,000	0.00 Client	Sell
14:13:23	R186	On 05/11/2015		Bond Future	1	46,100,000	0.00 Member	Buy
15:47:47	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Member	Sell
15:47:47	R186	On 05/11/2015		Bond Future	1	400,000	0.00 Member	Buy
16:15:25	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Sell
16:15:25	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Buy
16:18:25	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:25	R186	On 05/11/2015			Bond Future	1	3,700,000	0.00 Client	Buy
17:07:56	R186	On 05/11/2015			Bond Future	1	400,000	0.00 Client	Sell
17:07:56	R186	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>253,200,000</b>	<b>0.00</b>	
11:44:11	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
11:44:11	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Sell
11:48:36	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
11:48:36	R207	On 05/11/2015			Bond Future	1	1,300,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
12:06:01	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
12:06:01	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Buy
12:25:45	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Buy
12:25:45	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
16:08:17	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
16:08:17	R212	On 05/11/2015			Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>6</b>	<b>600,000,000</b>	<b>0.00</b>	
16:00:15	R214	On 04/02/2016			Bond Future	1	51,300,000	0.00 Member	Sell
16:00:15	R214	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Buy
16:12:14	R214	On 04/02/2016			Bond Future	1	28,100,000	0.00 Member	Buy
16:12:14	R214	On 04/02/2016			Bond Future	1	28,100,000	0.00 Client	Buy
16:12:14	R214	On 04/02/2016			Bond Future	1	28,100,000	0.00 Member	Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	4,300,000	0.00 Client	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
16:12:17	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:12:17	R214	On 04/02/2016			Bond Future	1	6,200,000	0.00 Client	Buy
16:12:36	R214	On 04/02/2016			Bond Future	1	5,200,000	0.00 Client	Buy
16:12:36	R214	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>22</b>	<b>205,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>51</b>	<b>1,063,600,000</b>	<b>0.00</b>	