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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:15:31	I2046	On 05/11/2015		Bond Future	1	31,100,000	0.00 Member	Sell
13:15:31	I2046	On 05/11/2015		Bond Future	1	31,100,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>62,200,000</b>	<b>0.00</b>	
13:15:31	I2050	On 05/11/2015		Bond Future	1	27,000,000	0.00 Member	Sell
13:15:31	I2050	On 05/11/2015		Bond Future	1	27,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>54,000,000</b>	<b>0.00</b>	
8:53:00	R186	On 05/11/2015		Bond Future	1	8,300,000	0.00 Member	Sell
8:53:00	R186	On 05/11/2015		Bond Future	1	6,600,000	0.00 Member	Buy
9:45:07	R186	On 05/11/2015		Bond Future	1	1,700,000	0.00 Member	Buy
9:45:07	R186	On 05/11/2015		Bond Future	1	1,700,000	0.00 Member	Sell
9:45:07	R186	On 05/11/2015		Bond Future	1	6,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:07	R186	On 05/11/2015			Bond Future	1	1,700,000	0.00 Client	Buy
9:45:07	R186	On 05/11/2015			Bond Future	1	6,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>33,200,000</b>	<b>0.00</b>	
13:32:38	R2032	On 05/11/2015			Bond Future	1	13,300,000	0.00 Member	Sell
13:32:38	R2032	On 05/11/2015			Bond Future	1	13,300,000	0.00 Member	Buy
15:57:57	R2032	On 05/11/2015			Bond Future	1	13,300,000	0.00 Member	Sell
15:57:57	R2032	On 05/11/2015			Bond Future	1	13,300,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>53,200,000</b>	<b>0.00</b>	
8:53:00	R204	On 05/11/2015			Bond Future	1	69,000,000	0.00 Member	Sell
8:53:00	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Member	Buy
9:46:22	R204	On 05/11/2015			Bond Future	1	36,000,000	0.00 Client	Buy
9:46:22	R204	On 05/11/2015			Bond Future	1	36,000,000	0.00 Member	Buy
9:46:22	R204	On 05/11/2015			Bond Future	1	36,000,000	0.00 Member	Sell
9:46:22	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Member	Sell
9:46:22	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>276,000,000</b>	<b>0.00</b>	
17:49:45	R207	On 05/11/2015			Bond Future	1	267,500,000	0.00 Member	Buy
17:49:45	R207	On 05/11/2015			Bond Future	1	25,900,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	2,600,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,100,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	3,100,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	13,800,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	13,000,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	13,800,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,500,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	13,000,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,100,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	3,100,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	13,800,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	13,000,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	1,100,000	0.00 Member	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,500,000	0.00 Member	Buy
17:56:29	R207	On 05/11/2015			Bond Future	1	2,600,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Sell
17:56:29	R207	On 05/11/2015			Bond Future	1	3,500,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	73,200,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	32,900,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	4,900,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	12,400,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	32,900,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	31,900,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	4,900,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	73,200,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	25,900,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	73,200,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	25,900,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	32,900,000	0.00 Member	Buy
17:56:30	R207	On 05/11/2015			Bond Future	1	31,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	31,900,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	13,600,000	0.00 Client	Sell
17:56:30	R207	On 05/11/2015			Bond Future	1	4,900,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>52</b>	<b>1,070,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>74</b>	<b>1,548,600,000</b>	<b>0.00</b>	