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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:15	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
15:42:15	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
15:56:37	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
15:56:37	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
17:14:36	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Sell
17:14:36	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
10:52:28	I2025	On 05/05/2016		Bond Future	1	6,600,000	0.00 Member	Buy
10:52:28	I2025	On 05/05/2016		Bond Future	1	6,600,000	0.00 Member	Sell
11:02:58	I2025	On 05/05/2016		Bond Future	1	6,600,000	0.00 Client	Buy
11:02:58	I2025	On 05/05/2016		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
<b>Total for I2025 Bond Future</b>						<b>4</b>	<b>26,400,000</b>	<b>0.00</b>	
16:25:32	R197	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Buy
16:25:32	R197	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:25:32	R197	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:25:32	R197	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:25:32	R197	On 05/05/2016			Bond Future	1	2,600,000	0.00 Client	Buy
16:25:32	R197	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:25:32	R197	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
16:25:32	R197	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Sell
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>11,600,000</b>	<b>0.00</b>	
15:56:36	R204	On 05/05/2016			Bond Future	1	3,100,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	21,400,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	21,400,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	3,100,000	0.00 Member	Sell
15:56:36	R204	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
15:56:36	R204	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>14</b>	<b>62,200,000</b>	<b>0.00</b>	
15:56:36	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
15:56:36	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:42:42	R208	On 05/05/2016			Bond Future	1	7,000,000	0.00 Client	Buy
16:42:42	R208	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>14,800,000</b>	<b>0.00</b>	
15:56:36	R209	On 05/05/2016			Bond Future	1	6,900,000	0.00 Client	Buy
15:56:36	R209	On 05/05/2016			Bond Future	1	6,900,000	0.00 Member	Sell
15:56:37	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
15:56:37	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>14,400,000</b>	<b>0.00</b>	
10:52:28	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
10:52:28	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
11:01:22	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Client	Sell
11:01:22	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>26,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>44</b>	<b>155,860,000</b>	<b>0.00</b>	