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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:07:59	R186	On 04/08/2016		Bond Future	1	1,700,000	0.00 Client	Sell
9:07:59	R186	On 04/08/2016		Bond Future	1	1,700,000	0.00 Client	Buy
9:34:28	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Buy
9:34:28	R186	On 04/08/2016		Bond Future	1	2,400,000	0.00 Member	Sell
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
10:06:55	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Sell
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
10:06:55	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Client	Buy
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
10:06:55	R186	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
11:01:31	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Buy
11:01:31	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Sell
11:25:13	R186	On 04/08/2016		Bond Future	1	25,000,000	0.00 Member	Buy
11:25:13	R186	On 04/08/2016		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
12:20:24	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Sell
12:20:24	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Member	Buy
12:20:24	R186	On 04/08/2016			Bond Future	1	6,000,000	0.00 Client	Sell
12:21:21	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Sell
12:21:21	R186	On 04/08/2016			Bond Future	1	15,500,000	0.00 Member	Sell
12:21:21	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
12:21:21	R186	On 04/08/2016			Bond Future	1	15,500,000	0.00 Member	Buy
12:21:21	R186	On 04/08/2016			Bond Future	1	15,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>24</b>	<b>163,000,000</b>	<b>0.00</b>	
12:20:55	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
12:20:55	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
16:53:50	R2023	On 04/08/2016			Bond Future	1	241,500,000	0.00 Member	Sell
16:53:50	R2023	On 04/08/2016			Bond Future	1	287,300,000	0.00 Member	Buy
17:01:49	R2023	On 04/08/2016			Bond Future	1	15,500,000	0.00 Member	Sell
17:01:49	R2023	On 04/08/2016			Bond Future	1	30,300,000	0.00 Member	Sell
17:01:49	R2023	On 04/08/2016			Bond Future	1	241,500,000	0.00 Client	Sell
17:01:49	R2023	On 04/08/2016			Bond Future	1	15,500,000	0.00 Client	Sell
17:01:49	R2023	On 04/08/2016			Bond Future	1	30,300,000	0.00 Member	Buy
17:01:49	R2023	On 04/08/2016			Bond Future	1	30,300,000	0.00 Client	Sell
17:01:49	R2023	On 04/08/2016			Bond Future	1	241,500,000	0.00 Member	Buy
17:01:49	R2023	On 04/08/2016			Bond Future	1	15,500,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>1,149,200,000</b>	<b>0.00</b>	
9:38:30	R209	On 04/08/2016			Bond Future	1	48,000,000	0.00 Member	Sell
9:38:30	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Buy
10:45:29	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
10:45:29	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
10:45:46	R209	On 04/08/2016			Bond Future	1	40,000,000	0.00 Member	Sell
10:45:46	R209	On 04/08/2016			Bond Future	1	40,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:45:46	R209	On 04/08/2016			Bond Future	1	40,000,000	0.00 Member	Buy
10:45:47	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Client	Buy
10:45:47	R209	On 04/08/2016			Bond Future	1	8,000,000	0.00 Member	Sell
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,300,000	0.00 Member	Buy
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Member	Buy
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Member	Buy
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	44,700,000	0.00 Member	Buy
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Client	Sell
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,300,000	0.00 Client	Sell
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	44,700,000	0.00 Client	Sell
11:17:57	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,600,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	900,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,600,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	400,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	400,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	900,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	13,100,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	13,100,000	0.00 Member	Buy
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Client	Sell
11:17:58	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,900,000	0.00 Member	Buy
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Member	Buy
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,900,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	72,700,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Member	Buy
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Member	Buy
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Client	Sell
11:17:59	R209	On 03/11/2016	10.25	Put	Bond Future	1	72,700,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,700,000	0.00 Client	Sell
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,500,000	0.00 Client	Sell
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,700,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,500,000	0.00 Member	Buy
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:00	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	400,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,000,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	400,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,100,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,000,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,100,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:18:01	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Client	Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,900,000	0.00 Client	Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Client	Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Client	Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	600,000	0.00 Member	Buy
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:18:02	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	4,000,000	0.00 Member	Buy
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Member	Buy
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Member	Buy
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Member	Buy
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	4,000,000	0.00 Client	Sell
11:18:03	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Client	Sell
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Client	Sell
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	800,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,300,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	10,900,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	10,900,000	0.00 Client	Sell
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	900,000	0.00 Client	Sell
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	900,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Member	Buy
11:18:04	R209	On 03/11/2016	10.25	Put	Bond Future	1	1,300,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Member	Buy
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Member	Buy
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,000,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	300,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	14,800,000	0.00 Member	Buy
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,600,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	14,800,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,200,000	0.00 Member	Buy
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,600,000	0.00 Member	Buy
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	500,000	0.00 Client	Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:18:05	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,200,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	110,800,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,400,000	0.00 Member	Buy
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,400,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	21,700,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	4,300,000	0.00 Member	Buy
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	21,700,000	0.00 Member	Buy
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	200,000	0.00 Member	Buy
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	4,300,000	0.00 Client	Sell
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	110,800,000	0.00 Member	Buy
11:18:06	R209	On 03/11/2016	10.25	Put	Bond Future	1	100,000	0.00 Member	Buy
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,700,000	0.00 Client	Sell
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	102,400,000	0.00 Client	Sell
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Client	Sell
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	700,000	0.00 Member	Buy
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	49,200,000	0.00 Client	Sell
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	102,400,000	0.00 Member	Buy
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	49,200,000	0.00 Member	Buy
11:18:07	R209	On 03/11/2016	10.25	Put	Bond Future	1	3,700,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>135</b>	<b>1,193,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>171</b>	<b>2,506,200,000</b>	<b>0.00</b>	