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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
13:07:13	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>					<b>8</b>	<b>80,000</b>	<b>0.00</b>	
10:40:23	I2025	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
10:40:23	I2025	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
11:17:53	I2025	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
11:17:53	I2025	On 04/08/2016		Bond Future	1	100,000	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>400,000</b>	<b>0.00</b>	
10:14:09	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
10:14:09	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
10:17:18	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
10:17:18	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
10:31:45	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:31:45	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:48:29	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Member	Sell
11:48:29	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
12:04:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
12:04:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
12:04:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
12:04:55	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
12:04:55	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:04:55	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:04:56	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:04:56	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:04:56	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:04:57	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:04:57	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:04:57	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:04:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:04:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:04:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:04:59	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Buy
12:04:59	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Client	Buy
12:04:59	R186	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Sell
12:05:00	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
12:05:00	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
15:29:49	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
15:29:49	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Sell
15:29:49	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:29:49	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:16:42	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:16:42	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Client	Buy
17:17:08	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Buy
17:17:08	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>38</b>	<b>429,200,000</b>	<b>0.00</b>	
17:12:24	R2023	On 04/08/2016			Bond Future	1	271,600,000	0.00 Member	Sell
17:12:24	R2023	On 04/08/2016			Bond Future	1	317,600,000	0.00 Member	Buy
17:23:19	R2023	On 04/08/2016			Bond Future	1	15,600,000	0.00 Member	Buy
17:23:19	R2023	On 04/08/2016			Bond Future	1	30,400,000	0.00 Client	Sell
17:23:19	R2023	On 04/08/2016			Bond Future	1	271,600,000	0.00 Member	Buy
17:23:19	R2023	On 04/08/2016			Bond Future	1	15,600,000	0.00 Client	Sell
17:23:19	R2023	On 04/08/2016			Bond Future	1	271,600,000	0.00 Client	Sell
17:23:19	R2023	On 04/08/2016			Bond Future	1	30,400,000	0.00 Member	Buy
17:23:19	R2023	On 04/08/2016			Bond Future	1	15,600,000	0.00 Member	Sell
17:23:19	R2023	On 04/08/2016			Bond Future	1	30,400,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>1,270,400,000</b>	<b>0.00</b>	
10:31:45	R203	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:31:45	R203	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:09:15	R203	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
11:09:15	R203	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
17:23:29	R2032	On 04/08/2016			Bond Future	1	170,000,000	0.00 Member	Sell
17:23:29	R2032	On 04/08/2016			Bond Future	1	130,500,000	0.00 Member	Buy
17:32:09	R2032	On 04/08/2016			Bond Future	1	25,000,000	0.00 Client	Buy
17:32:09	R2032	On 04/08/2016			Bond Future	1	130,500,000	0.00 Client	Buy
17:32:09	R2032	On 04/08/2016			Bond Future	1	14,500,000	0.00 Member	Sell
17:32:09	R2032	On 04/08/2016			Bond Future	1	130,500,000	0.00 Member	Sell
17:32:09	R2032	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:32:09	R2032	On 04/08/2016			Bond Future	1	14,500,000	0.00 Member	Buy
17:32:09	R2032	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
17:32:09	R2032	On 04/08/2016			Bond Future	1	14,500,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>680,000,000</b>	<b>0.00</b>	
11:48:29	R204	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Sell
11:48:29	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:00:58	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:00:58	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:00:58	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:00:59	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
12:00:59	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
12:00:59	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
12:01:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
12:01:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
12:01:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
12:01:01	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:01:01	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:01:01	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:01:02	R204	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Buy
12:01:02	R204	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Sell
12:01:02	R204	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Buy
12:01:03	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:01:03	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
17:23:29	R204	On 04/08/2016			Bond Future	1	84,300,000	0.00 Member	Sell
17:23:29	R204	On 04/08/2016			Bond Future	1	84,300,000	0.00 Member	Buy
17:31:32	R204	On 04/08/2016			Bond Future	1	84,300,000	0.00 Member	Sell
17:31:32	R204	On 04/08/2016			Bond Future	1	84,300,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>23</b>	<b>358,400,000</b>	<b>0.00</b>	
11:48:29	R2048	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Sell
11:48:29	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
12:08:25	R2048	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:08:25	R2048	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
12:08:25	R2048	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
12:08:26	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:08:26	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
12:08:26	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:08:27	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:08:27	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:08:27	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:08:28	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:08:28	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:08:28	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:08:29	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
12:08:29	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
12:08:29	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
12:08:30	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Buy
12:08:30	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
12:08:30	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
12:08:31	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
12:08:31	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>22</b>	<b>21,600,000</b>	<b>0.00</b>	
10:31:45	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:31:45	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:12:23	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:12:23	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:48:29	R208	On 04/08/2016			Bond Future	1	21,800,000	0.00 Member	Sell
11:48:29	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
12:02:46	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
12:02:46	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
12:02:46	R208	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
12:02:47	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
12:02:47	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Buy
12:02:47	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
12:02:48	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Buy
12:02:48	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:02:48	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
12:02:49	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
12:02:49	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Buy
12:02:49	R208	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
12:02:50	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
12:02:50	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:02:50	R208	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
12:02:51	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:02:51	R208	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>23</b>	<b>87,600,000</b>	<b>0.00</b>	
11:25:35	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:25:35	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:48:29	R209	On 04/08/2016			Bond Future	1	5,900,000	0.00 Member	Sell
11:48:29	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:06:29	R209	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
12:06:29	R209	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
12:06:29	R209	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
12:06:30	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
12:06:30	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
12:06:30	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
12:06:31	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:06:31	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:06:31	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:06:32	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:06:32	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:06:32	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:06:33	R209	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Buy
12:06:33	R209	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
12:06:33	R209	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
12:06:35	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:06:35	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R209 Bond Future</b>						<b>21</b>	<b>23,800,000</b>	<b>0.00</b>	
10:40:23	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:40:23	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:17:27	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:17:27	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
10:31:45	R213	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:31:45	R213	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:02:35	R213	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:02:35	R213	On 04/08/2016			Bond Future	1	59,300,000	0.00 Member	Sell
11:14:21	R213	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
11:14:21	R213	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	14,100,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	5,500,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	14,100,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	29,100,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	14,100,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	5,500,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	5,500,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	29,100,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:03:36	R213	On 04/08/2016			Bond Future	1	29,100,000	0.00 Client	Buy
12:03:36	R213	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>35</b>	<b>237,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>202</b>	<b>3,110,280,000</b>	<b>0.00</b>	