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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:02	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Client	Sell
10:21:02	AL37	On 04/08/2016		Index Future	1	20,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
9:33:12	ES33	On 04/08/2016		Bond Future	1	4,500,000	0.00 Member	Sell
9:33:12	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	1,700,000	0.00 Member	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	2,200,000	0.00 Client	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Buy
10:05:27	ES33	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Sell
10:05:27	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell
10:05:27	ES33	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:05:27	ES33	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Buy
10:05:27	ES33	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
10:05:27	ES33	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
<b>Total for ES33 Bond Future</b>						<b>13</b>	<b>18,000,000</b>	<b>0.00</b>	
10:30:33	GOVI	On 04/08/2016			GOVI	1	30,000	0.00 Client	Buy
10:30:33	GOVI	On 04/08/2016			GOVI	1	30,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Buy
12:22:17	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell
12:22:17	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
12:23:06	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Buy
12:23:06	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Sell
13:08:15	GOVI	On 04/08/2016			GOVI	1	350,000	0.00 Client	Buy
13:08:15	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Buy
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Buy
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Buy
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Buy
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Buy
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Client	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Member	Sell
13:21:26	GOVI	On 04/08/2016			GOVI	1	50,000	0.00 Client	Sell
14:36:31	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Sell
14:36:31	GOVI	On 04/08/2016			GOVI	1	100,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>						<b>34</b>	<b>2,760,000</b>	<b>0.00</b>	
11:16:00	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Buy
11:16:00	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Sell
11:24:42	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Buy
11:24:42	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Client	Sell
12:50:15	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
12:50:15	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
13:15:10	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:15:10	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:15:10	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
13:15:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
13:15:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
13:15:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
13:15:12	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
13:15:12	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
13:15:12	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
13:15:13	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
13:15:13	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
16:47:34	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:47:34	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:53:35	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:53:35	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>195,200,000</b>	<b>0.00</b>	
15:59:11	R197	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
15:59:11	R197	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>4,600,000</b>	<b>0.00</b>	
11:16:00	R2023	On 04/08/2016			Bond Future	1	34,000,000	0.00 Member	Buy
11:16:00	R2023	On 04/08/2016			Bond Future	1	34,000,000	0.00 Member	Sell
11:25:18	R2023	On 04/08/2016			Bond Future	1	34,000,000	0.00 Member	Buy
11:25:18	R2023	On 04/08/2016			Bond Future	1	34,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>136,000,000</b>	<b>0.00</b>	
16:47:34	R204	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Sell
16:47:34	R204	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Buy
17:03:07	R204	On 04/08/2016			Bond Future	1	9,500,000	0.00 Member	Sell
17:03:07	R204	On 04/08/2016			Bond Future	1	9,500,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>38,000,000</b>	<b>0.00</b>	
12:50:15	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:50:15	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
11:16:00	R208	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
11:16:00	R208	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell
11:25:53	R208	On 04/08/2016			Bond Future	1	35,000,000	0.00 Client	Sell
11:25:53	R208	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>140,000,000</b>	<b>0.00</b>	
14:38:58	R213	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
14:38:58	R213	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>88</b>	<b>541,400,000</b>		<b>0.00</b>

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