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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:41:07	I2038	On 04/02/2016		Bond Future	1	9,000,000	0.00 Client	Buy
9:41:07	I2038	On 04/02/2016		Bond Future	1	9,000,000	0.00 Member	Sell
16:29:53	I2038	On 04/02/2016		Bond Future	1	5,000,000	0.00 Client	Buy
16:29:53	I2038	On 04/02/2016		Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>28,000,000</b>	<b>0.00</b>	
9:41:07	I2046	On 04/02/2016		Bond Future	1	1,700,000	0.00 Member	Sell
9:41:07	I2046	On 04/02/2016		Bond Future	1	900,000	0.00 Member	Sell
9:41:07	I2046	On 04/02/2016		Bond Future	1	1,700,000	0.00 Client	Buy
9:41:07	I2046	On 04/02/2016		Bond Future	1	900,000	0.00 Client	Buy
16:29:53	I2046	On 04/02/2016		Bond Future	1	3,200,000	0.00 Client	Buy
16:29:53	I2046	On 04/02/2016		Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2046 Bond Future</b>						<b>6</b>	<b>11,600,000</b>	<b>0.00</b>	
9:41:07	I2050	On 04/02/2016			Bond Future	1	6,900,000	0.00 Client	Buy
9:41:07	I2050	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
9:41:07	I2050	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
9:41:07	I2050	On 04/02/2016			Bond Future	1	6,900,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>14,400,000</b>	<b>0.00</b>	
12:11:22	R186	On 04/02/2016			Bond Future	1	39,000,000	0.00 Member	Buy
12:11:22	R186	On 04/02/2016			Bond Future	1	39,000,000	0.00 Member	Sell
13:10:17	R186	On 04/02/2016			Bond Future	1	39,000,000	0.00 Member	Buy
13:10:17	R186	On 04/02/2016			Bond Future	1	39,000,000	0.00 Client	Sell
13:26:40	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Buy
13:26:40	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Sell
15:04:36	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Client	Buy
15:57:07	R186	On 04/02/2016			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>169,200,000</b>	<b>0.00</b>	
10:46:12	R202	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Sell
10:46:12	R202	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Buy
10:51:23	R202	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Sell
10:51:23	R202	On 04/02/2016			Bond Future	1	26,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>104,000,000</b>	<b>0.00</b>	
16:36:54	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
16:36:54	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
16:51:32	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
16:51:32	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
12:46:19	R204	On 04/02/2016			Bond Future	1	58,000,000	0.00 Member	Sell
12:46:19	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
13:09:56	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	44,000,000	0.00 Member	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	44,000,000	0.00 Member	Sell
13:09:56	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	44,000,000	0.00 Client	Buy
13:09:56	R204	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>10</b>	<b>232,000,000</b>	<b>0.00</b>	
12:11:22	R207	On 04/02/2016			Bond Future	1	86,900,000	0.00 Member	Sell
12:11:22	R207	On 04/02/2016			Bond Future	1	86,900,000	0.00 Member	Buy
13:10:32	R207	On 04/02/2016			Bond Future	1	86,900,000	0.00 Member	Sell
13:10:32	R207	On 04/02/2016			Bond Future	1	86,900,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>347,600,000</b>	<b>0.00</b>	
15:05:05	R208	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy
15:05:05	R208	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:14:39	R208	On 04/02/2016			Bond Future	1	11,700,000	0.00 Member	Sell
17:14:39	R208	On 04/02/2016			Bond Future	1	11,700,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>27,200,000</b>	<b>0.00</b>	
16:22:31	R209	On 04/02/2016			Bond Future	1	28,700,000	0.00 Member	Sell
16:22:31	R209	On 04/02/2016			Bond Future	1	32,000,000	0.00 Member	Buy
16:29:23	R209	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:29:23	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
16:29:23	R209	On 04/02/2016			Bond Future	1	28,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:23	R209	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
16:29:23	R209	On 04/02/2016			Bond Future	1	28,700,000	0.00 Member	Buy
16:29:23	R209	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:29:23	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:23	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>128,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>58</b>	<b>1,062,400,000</b>	<b>0.00</b>	