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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:46	R186	On 04/08/2016		Bond Future	1	2,300,000	0.00 Member	Sell
10:37:46	R186	On 04/08/2016		Bond Future	1	2,300,000	0.00 Client	Buy
10:42:21	R186	On 03/11/2016		Bond Future	1	700,000	0.00 Member	Sell
10:42:21	R186	On 03/11/2016		Bond Future	1	600,000	0.00 Member	Buy
10:42:21	R186	On 03/11/2016		Bond Future	1	47,200,000	0.00 Member	Sell
10:42:21	R186	On 03/11/2016		Bond Future	1	38,800,000	0.00 Member	Buy
10:54:39	R186	On 03/11/2016		Bond Future	1	700,000	0.00 Member	Buy
10:54:39	R186	On 03/11/2016		Bond Future	1	5,800,000	0.00 Member	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	25,300,000	0.00 Client	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	5,800,000	0.00 Client	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	25,300,000	0.00 Member	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	7,000,000	0.00 Member	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	25,300,000	0.00 Member	Buy
10:54:39	R186	On 03/11/2016		Bond Future	1	700,000	0.00 Client	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	7,000,000	0.00 Client	Sell
10:54:39	R186	On 03/11/2016		Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:54:39	R186	On 03/11/2016			Bond Future	1	5,800,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	17,200,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	9,500,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	10,400,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	17,200,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
10:55:49	R186	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	17,200,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:55:49	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future						40	348,600,000	0.00	
15:36:47	R197	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:36:47	R197	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R197 Bond Future						2	2,000,000	0.00	
15:36:47	R202	On 04/08/2016			Bond Future	1	12,900,000	0.00 Member	Buy
15:36:47	R202	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:40:34	R202	On 04/08/2016			Bond Future	1	10,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:34	R202	On 04/08/2016			Bond Future	1	10,900,000	0.00 Member	Buy
15:40:34	R202	On 04/08/2016			Bond Future	1	10,900,000	0.00 Client	Sell
15:40:35	R202	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
15:40:35	R202	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:37:59	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
17:37:59	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R202 Bond Future						9	51,800,000	0.00	
10:35:35	R2023	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
10:35:35	R2023	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
10:43:46	R2023	On 03/11/2016			Bond Future	1	60,700,000	0.00 Member	Sell
10:43:46	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
10:44:31	R2023	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
10:44:31	R2023	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,400,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	6,800,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	5,300,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	15,500,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	15,500,000	0.00 Client	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	15,500,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	4,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,400,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
10:56:53	R2023	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,400,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Buy
10:56:53	R2023	On 03/11/2016			Bond Future	1	6,800,000	0.00 Member	Buy
Total for R2023 Bond Future						35	248,000,000	0.00	
10:33:12	R204	On 03/11/2016			Bond Future	1	40,100,000	0.00 Member	Buy
10:33:12	R204	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
10:33:12	R204	On 03/11/2016			Bond Future	1	65,600,000	0.00 Member	Buy
10:33:12	R204	On 03/11/2016			Bond Future	1	57,400,000	0.00 Member	Sell
10:57:59	R204	On 03/11/2016			Bond Future	1	11,400,000	0.00 Member	Buy
10:57:59	R204	On 03/11/2016			Bond Future	1	11,400,000	0.00 Member	Sell
10:57:59	R204	On 03/11/2016			Bond Future	1	11,400,000	0.00 Client	Buy
10:58:00	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Buy
10:58:00	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Client	Buy
10:58:00	R204	On 03/11/2016			Bond Future	1	40,100,000	0.00 Client	Buy
10:58:00	R204	On 03/11/2016			Bond Future	1	40,100,000	0.00 Member	Sell
10:58:00	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	32,900,000	0.00 Member	Buy
10:58:51	R204	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
10:58:51	R204	On 03/11/2016			Bond Future	1	31,300,000	0.00 Member	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	32,900,000	0.00 Member	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	32,900,000	0.00 Client	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	31,300,000	0.00 Client	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Sell
10:58:51	R204	On 03/11/2016			Bond Future	1	31,300,000	0.00 Member	Buy
Total for R204 Bond Future						20	492,000,000	0.00	
10:35:35	R2044	On 03/11/2016			Bond Future	1	28,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:35	R2044	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,100,000	0.00 Member	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	16,100,000	0.00 Member	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,100,000	0.00 Member	Buy
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,600,000	0.00 Member	Buy
10:59:42	R2044	On 03/11/2016			Bond Future	1	16,100,000	0.00 Member	Buy
10:59:42	R2044	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Buy
10:59:42	R2044	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,100,000	0.00 Client	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,600,000	0.00 Member	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
10:59:42	R2044	On 03/11/2016			Bond Future	1	3,600,000	0.00 Client	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	16,100,000	0.00 Client	Sell
10:59:42	R2044	On 03/11/2016			Bond Future	1	4,700,000	0.00 Client	Sell
Total for R2044 Bond Future						16	114,000,000	0.00	
10:36:53	R2048	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
10:36:53	R2048	On 03/11/2016			Bond Future	1	152,900,000	0.00 Member	Buy
10:36:53	R2048	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
10:36:53	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	12,300,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,800,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	58,900,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	18,400,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,300,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,800,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	12,300,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,800,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	58,900,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,800,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	8,800,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	4,700,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	12,300,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	18,400,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,300,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	8,800,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	8,800,000	0.00 Member	Buy
11:00:41	R2048	On 03/11/2016			Bond Future	1	18,400,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,800,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	16,300,000	0.00 Member	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	58,900,000	0.00 Client	Sell
11:00:41	R2048	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
11:01:19	R2048	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
11:01:19	R2048	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2048 Bond Future						41	691,600,000	0.00	
10:36:53	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
10:36:53	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
11:01:47	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Buy
11:01:47	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R208 Bond Future						4	18,400,000	0.00	
16:45:28	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
16:45:28	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	1,800,000		0.00
	Grand Total for all Instruments				169	1,968,200,000		0.00