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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:16:16	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
17:16:16	I2050	On 04/02/2016		Bond Future	1	10,000,000	0.00 Client	Buy
17:16:16	I2050	On 04/02/2016		Bond Future	1	10,000,000	0.00 Member	Sell
17:16:16	I2050	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>20,200,000</b>	<b>0.00</b>	
14:55:58	IGOV	On 04/02/2016		Index Future	1	30,000	0.00 Client	Sell
14:55:58	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Member	Buy
15:00:32	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
15:00:32	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
15:00:32	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Member	Sell
15:00:32	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Client	Buy
15:00:32	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for IGOV Index Future</b>						<b>7</b>	<b>120,000</b>	<b>0.00</b>	
8:07:15	R2037	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
8:07:15	R2037	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Buy
8:07:15	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
8:07:15	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:49:18	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:50:19	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:50:19	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:50:19	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
8:50:20	R2037	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
8:50:20	R2037	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
8:50:20	R2037	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>38</b>	<b>14,400,000</b>	<b>0.00</b>	
8:07:16	R204	On 04/02/2016			Bond Future	1	35,000,000	0.00 Member	Sell
8:07:16	R204	On 04/02/2016			Bond Future	1	35,000,000	0.00 Member	Buy
14:14:13	R204	On 04/02/2016			Bond Future	1	35,000,000	0.00 Client	Sell
14:14:13	R204	On 04/02/2016			Bond Future	1	35,000,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>140,000,000</b>	<b>0.00</b>	
8:07:15	R2040	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Buy
8:07:15	R2040	On 04/02/2016			Bond Future	1	20,400,000	0.00 Member	Sell
8:07:15	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
8:07:15	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
9:03:52	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
9:04:38	R2040	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	10,900,000	0.00 Client	Sell
9:04:38	R2040	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>44</b>	<b>163,200,000</b>	<b>0.00</b>	
8:07:15	R2048	On 04/02/2016			Bond Future	1	6,500,000	0.00 Member	Buy
8:07:15	R2048	On 04/02/2016			Bond Future	1	6,500,000	0.00 Member	Sell
8:07:15	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
8:07:15	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
8:52:46	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
8:52:46	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
8:52:46	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
8:52:46	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Client	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
8:52:46	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Buy
8:52:46	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
8:52:47	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
8:52:47	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
8:52:47	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
8:52:47	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Buy
8:56:43	R2048	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
8:56:43	R2048	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				44	52,000,000		0.00
	Grand Total for all Instruments				141	389,920,000		0.00