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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:51	ALBI	On 04/08/2016		Index Future	1	1,000,000	0.00 Member	Buy
16:38:51	ALBI	On 04/08/2016		Index Future	1	1,000,000	0.00 Member	Sell
16:45:49	ALBI	On 04/08/2016		Index Future	1	1,000,000	0.00 Member	Sell
16:45:49	ALBI	On 04/08/2016		Index Future	1	1,000,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
16:54:15	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Client	Buy
16:54:15	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Member	Sell
17:08:39	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Member	Sell
17:08:39	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Member	Buy
17:19:23	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Client	Sell
17:19:23	GOVI	On 04/08/2016		GOVI	1	200,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>1,200,000</b>	<b>0.00</b>	
16:08:27	I2046	On 04/08/2016		Bond Future	1	600,000	0.00 Member	Sell
16:08:27	I2046	On 04/08/2016		Bond Future	1	500,000	0.00 Member	Buy
16:20:38	I2046	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
16:20:38	I2046	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
16:20:38	I2046	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
16:20:38	I2046	On 04/08/2016		Bond Future	1	500,000	0.00 Member	Sell
16:20:38	I2046	On 04/08/2016		Bond Future	1	500,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>					<b>7</b>	<b>2,400,000</b>	<b>0.00</b>	
15:40:15	R186	On 04/08/2016		Bond Future	1	6,700,000	0.00 Member	Sell
15:40:15	R186	On 04/08/2016		Bond Future	1	6,700,000	0.00 Member	Buy
15:54:42	R186	On 04/08/2016		Bond Future	1	6,700,000	0.00 Member	Buy
15:54:42	R186	On 04/08/2016		Bond Future	1	6,700,000	0.00 Client	Sell
16:12:18	R186	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Buy
16:12:18	R186	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Sell
17:20:05	R186	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Buy
17:20:05	R186	On 04/08/2016		Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>30,800,000</b>	<b>0.00</b>	
16:23:39	R202	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
16:23:39	R202	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
16:23:39	R202	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Sell
16:23:39	R202	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
16:23:39	R202	On 04/08/2016		Bond Future	1	1,000,000	0.00 Client	Buy
16:23:39	R202	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>					<b>6</b>	<b>3,200,000</b>	<b>0.00</b>	
11:53:05	R2048	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Buy
11:53:05	R2048	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:50:45	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:50:45	R2048	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:20:54	R2048	On 04/08/2016			Bond Future	1	8,900,000	0.00 Member	Buy
13:20:54	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
15:35:37	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:35:37	R2048	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
15:35:37	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:35:37	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
15:35:38	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
15:35:38	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>26</b>	<b>75,600,000</b>	<b>0.00</b>	
9:04:46	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
9:04:46	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
13:20:54	R209	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Buy
13:20:54	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
15:34:53	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
15:34:53	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
15:34:53	R209	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
15:34:54	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
15:34:54	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
15:34:54	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:54	R209	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:54	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>21</b>	<b>30,000,000</b>	<b>0.00</b>	
13:20:54	R214	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
13:20:54	R214	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
13:24:43	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
13:24:43	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
13:24:43	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
13:24:44	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
13:24:44	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
13:24:44	R214	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
13:24:45	R214	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
13:24:45	R214	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>10</b>	<b>4,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>88</b>	<b>151,600,000</b>	<b>0.00</b>	