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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:34	I2025	On 03/11/2016		Bond Future	1	900,000	0.00 Member	Sell
14:36:34	I2025	On 03/11/2016		Bond Future	1	900,000	0.00 Member	Buy
14:50:55	I2025	On 03/11/2016		Bond Future	1	900,000	0.00 Member	Sell
14:50:55	I2025	On 03/11/2016		Bond Future	1	900,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
12:01:22	R186	On 03/11/2016		Bond Future	1	35,000,000	0.00 Client	Sell
12:01:22	R186	On 03/11/2016		Bond Future	1	35,000,000	0.00 Member	Buy
12:28:11	R186	On 03/11/2016		Bond Future	1	23,000,000	0.00 Member	Sell
12:28:11	R186	On 03/11/2016		Bond Future	1	23,000,000	0.00 Member	Buy
12:56:27	R186	On 03/11/2016		Bond Future	1	23,000,000	0.00 Client	Buy
12:56:27	R186	On 03/11/2016		Bond Future	1	23,000,000	0.00 Member	Sell
14:36:34	R186	On 03/11/2016		Bond Future	1	57,200,000	0.00 Member	Sell
14:36:34	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	22,000,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	8,300,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	22,000,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	4,200,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	22,000,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	8,300,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	8,300,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:07:09	R186	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Buy
15:07:09	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
15:07:10	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:07:10	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>49</b>	<b>390,800,000</b>	<b>0.00</b>	
12:28:11	R2030	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Sell
12:28:11	R2030	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Buy
12:56:11	R2030	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Sell
12:56:11	R2030	On 03/11/2016			Bond Future	1	2,900,000	0.00 Client	Buy
15:46:38	R2030	On 03/11/2016			Bond Future	1	24,900,000	0.00 Member	Buy
15:46:38	R2030	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Sell
16:08:40	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:08:40	R2030	On 03/11/2016			Bond Future	1	24,900,000	0.00 Member	Sell
16:08:40	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:08:40	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:08:40	R2030	On 03/11/2016			Bond Future	1	24,900,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>11</b>	<b>111,600,000</b>	<b>0.00</b>	
17:04:07	R204	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Buy
17:04:07	R204	On 03/11/2016			Bond Future	1	57,000,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	30,500,000	0.00 Client	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	5,800,000	0.00 Client	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	57,000,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	5,800,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	30,500,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	30,500,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Client	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	57,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	5,800,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	1,700,000	0.00 Member	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Sell
17:27:19	R204	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>22</b>	<b>400,000,000</b>	<b>0.00</b>	
14:36:34	R207	On 03/11/2016			Bond Future	1	4,300,000	0.00 Member	Sell
14:36:34	R207	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
14:51:35	R207	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
14:51:35	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
14:51:35	R207	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
17:04:07	R207	On 03/11/2016			Bond Future	1	200,000,000	0.00 Member	Buy
17:04:07	R207	On 03/11/2016			Bond Future	1	22,800,000	0.00 Member	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	35,500,000	0.00 Client	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	29,100,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	29,100,000	0.00 Client	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	103,400,000	0.00 Client	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	35,500,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	103,400,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	22,800,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	22,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	103,400,000	0.00 Member	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	35,500,000	0.00 Member	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	7,900,000	0.00 Client	Sell
17:38:26	R207	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:38:26	R207	On 03/11/2016			Bond Future	1	29,100,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>29</b>	<b>817,200,000</b>	<b>0.00</b>	
14:36:34	R208	On 03/11/2016			Bond Future	1	42,300,000	0.00 Member	Sell
14:36:34	R208	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	2,600,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	25,000,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Sell
15:05:41	R208	On 03/11/2016			Bond Future	1	3,700,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	4,500,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
15:05:41	R208	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:07	R208	On 03/11/2016			Bond Future	1	250,000,000	0.00 Member	Buy
17:04:07	R208	On 03/11/2016			Bond Future	1	35,800,000	0.00 Member	Sell
17:40:40	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Sell
17:40:40	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
17:40:40	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	6,200,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	8,600,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	8,600,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	35,800,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	73,500,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	12,400,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	22,100,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	75,900,000	0.00 Member	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	8,100,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	75,900,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	35,800,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	8,600,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	22,100,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	12,400,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	22,100,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	73,500,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	6,200,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	6,200,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	73,500,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	8,100,000	0.00 Client	Sell
17:40:41	R208	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	75,900,000	0.00 Member	Buy
17:40:41	R208	On 03/11/2016			Bond Future	1	12,400,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>59</b>	<b>1,169,200,000</b>	<b>0.00</b>	
14:36:34	R209	On 03/11/2016			Bond Future	1	24,000,000	0.00 Member	Sell
14:36:34	R209	On 03/11/2016			Bond Future	1	24,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:02	R209	On 03/11/2016			Bond Future	1	24,000,000	0.00 Client	Buy
14:52:02	R209	On 03/11/2016			Bond Future	1	24,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>96,000,000</b>	<b>0.00</b>	
17:45:14	R210	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:45:14	R210	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
11:16:05	R213	On 03/11/2016			Bond Future	1	54,900,000	0.00 Member	Buy
11:16:05	R213	On 03/11/2016			Bond Future	1	54,900,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>109,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>182</b>	<b>3,100,200,000</b>	<b>0.00</b>	