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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:30	I2025	On 05/05/2016		Bond Future	1	28,000,000	0.00 Member	Sell
16:27:30	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Buy
16:27:30	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Sell
16:27:30	I2025	On 05/05/2016		Bond Future	1	28,000,000	0.00 Member	Buy
16:51:43	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Buy
16:51:43	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Client	Sell
16:51:52	I2025	On 05/05/2016		Bond Future	1	28,000,000	0.00 Member	Sell
16:51:52	I2025	On 05/05/2016		Bond Future	1	28,000,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>8</b>	<b>224,000,000</b>	<b>0.00</b>	
16:27:30	I2038	On 05/05/2016		Bond Future	1	177,600,000	0.00 Member	Sell
16:27:30	I2038	On 04/02/2016		Bond Future	1	177,600,000	0.00 Member	Buy
16:27:30	I2038	On 04/02/2016		Bond Future	1	88,300,000	0.00 Member	Sell
16:27:30	I2038	On 05/05/2016		Bond Future	1	88,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:45	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Sell
16:50:45	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Member	Buy
16:50:45	I2038	On 04/02/2016			Bond Future	1	88,300,000	0.00 Client	Sell
16:50:45	I2038	On 04/02/2016			Bond Future	1	89,300,000	0.00 Client	Sell
16:50:45	I2038	On 04/02/2016			Bond Future	1	88,300,000	0.00 Member	Buy
16:51:21	I2038	On 05/05/2016			Bond Future	1	89,300,000	0.00 Member	Buy
16:51:21	I2038	On 05/05/2016			Bond Future	1	88,300,000	0.00 Client	Buy
16:51:21	I2038	On 05/05/2016			Bond Future	1	89,300,000	0.00 Client	Buy
16:51:21	I2038	On 05/05/2016			Bond Future	1	89,300,000	0.00 Member	Sell
16:51:21	I2038	On 05/05/2016			Bond Future	1	88,300,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>						<b>14</b>	<b>1,420,800,000</b>	<b>0.00</b>	
16:27:30	I2050	On 04/02/2016			Bond Future	1	222,600,000	0.00 Member	Buy
16:27:30	I2050	On 05/05/2016			Bond Future	1	222,600,000	0.00 Member	Sell
16:27:30	I2050	On 05/05/2016			Bond Future	1	119,300,000	0.00 Member	Buy
16:27:30	I2050	On 04/02/2016			Bond Future	1	119,300,000	0.00 Member	Sell
16:54:39	I2050	On 04/02/2016			Bond Future	1	103,300,000	0.00 Member	Sell
16:54:39	I2050	On 04/02/2016			Bond Future	1	119,300,000	0.00 Member	Buy
16:54:39	I2050	On 04/02/2016			Bond Future	1	119,300,000	0.00 Client	Sell
16:54:39	I2050	On 04/02/2016			Bond Future	1	103,300,000	0.00 Client	Sell
16:54:39	I2050	On 04/02/2016			Bond Future	1	103,300,000	0.00 Member	Buy
16:55:19	I2050	On 05/05/2016			Bond Future	1	103,300,000	0.00 Member	Buy
16:55:19	I2050	On 05/05/2016			Bond Future	1	103,300,000	0.00 Member	Sell
16:55:19	I2050	On 05/05/2016			Bond Future	1	119,300,000	0.00 Client	Buy
16:55:19	I2050	On 05/05/2016			Bond Future	1	103,300,000	0.00 Client	Buy
16:55:19	I2050	On 05/05/2016			Bond Future	1	119,300,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>14</b>	<b>1,780,800,000</b>	<b>0.00</b>	
13:02:47	R186	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
13:02:47	R186	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>2,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:30	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:27:30	R202	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:27:30	R202	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:27:30	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:52:21	R202	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:52:21	R202	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:52:31	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Client	Sell
16:52:31	R202	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>8</b>	<b>16,800,000</b>	<b>0.00</b>	
16:08:15	R2037	On 05/05/2016			Bond Future	1	56,000,000	0.00 Member	Sell
16:08:15	R2037	On 05/05/2016			Bond Future	1	56,000,000	0.00 Client	Buy
16:08:15	R2037	On 04/02/2016			Bond Future	1	56,000,000	0.00 Member	Buy
16:08:15	R2037	On 04/02/2016			Bond Future	1	56,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>224,000,000</b>	<b>0.00</b>	
16:08:15	R204	On 04/02/2016			Bond Future	1	17,900,000	0.00 Client	Sell
16:08:15	R204	On 04/02/2016			Bond Future	1	17,900,000	0.00 Member	Buy
16:08:15	R204	On 05/05/2016			Bond Future	1	17,900,000	0.00 Client	Buy
16:08:15	R204	On 05/05/2016			Bond Future	1	17,900,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>71,600,000</b>	<b>0.00</b>	
16:08:15	R207	On 05/05/2016			Bond Future	1	74,300,000	0.00 Member	Sell
16:08:15	R207	On 05/05/2016			Bond Future	1	74,300,000	0.00 Client	Buy
16:08:15	R207	On 04/02/2016			Bond Future	1	74,300,000	0.00 Member	Buy
16:08:15	R207	On 04/02/2016			Bond Future	1	74,300,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>297,200,000</b>	<b>0.00</b>	
16:08:15	R208	On 04/02/2016			Bond Future	1	95,500,000	0.00 Member	Buy
16:08:15	R208	On 04/02/2016			Bond Future	1	95,500,000	0.00 Client	Sell
16:08:15	R208	On 05/05/2016			Bond Future	1	95,500,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:15	R208	On 05/05/2016		Bond Future	1	95,500,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>					<b>4</b>	<b>382,000,000</b>	<b>0.00</b>	
13:32:28	R210	On 05/05/2016		Bond Future	1	20,000,000	0.00 Client	Sell
13:32:28	R210	On 05/05/2016		Bond Future	1	20,000,000	0.00 Member	Buy
<b>Total for R210 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>64</b>	<b>4,459,400,000</b>	<b>0.00</b>	