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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:10	IGOV	On 04/08/2016		Index Future	1	50,000	0.00 Member	Sell
8:55:10	IGOV	On 04/08/2016		Index Future	1	140,000	0.00 Member	Sell
8:55:10	IGOV	On 04/08/2016		Index Future	1	200,000	0.00 Member	Sell
8:55:10	IGOV	On 04/08/2016		Index Future	1	140,000	0.00 Client	Buy
8:55:10	IGOV	On 04/08/2016		Index Future	1	50,000	0.00 Client	Buy
8:55:10	IGOV	On 04/08/2016		Index Future	1	200,000	0.00 Client	Buy
8:58:44	IGOV	On 04/08/2016		Index Future	1	40,000	0.00 Member	Sell
8:58:44	IGOV	On 04/08/2016		Index Future	1	180,000	0.00 Member	Buy
8:58:44	IGOV	On 04/08/2016		Index Future	1	40,000	0.00 Member	Sell
8:58:44	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
8:58:44	IGOV	On 04/08/2016		Index Future	1	40,000	0.00 Client	Buy
8:58:44	IGOV	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
8:58:44	IGOV	On 04/08/2016		Index Future	1	180,000	0.00 Client	Sell
8:58:44	IGOV	On 04/08/2016		Index Future	1	40,000	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>14</b>	<b>1,320,000</b>	<b>0.00</b>	
15:40:36	R2023	On 05/05/2016			Bond Future	1	47,800,000	0.00 Member	Sell
15:40:36	R2023	On 05/05/2016			Bond Future	1	121,000,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	9,200,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	5,700,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	6,900,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	6,900,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	27,100,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	27,100,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	5,700,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,600,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	47,800,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	5,700,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	6,900,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	9,200,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,400,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	9,200,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	47,800,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,600,000	0.00 Member	Buy
15:59:21	R2023	On 05/05/2016			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
15:59:21	R2023	On 05/05/2016			Bond Future	1	27,100,000	0.00 Client	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:59:21	R2023	On 05/05/2016			Bond Future	1	7,600,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>37</b>	<b>484,000,000</b>	<b>0.00</b>	
9:08:35	R2040	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Sell
9:08:35	R2040	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Buy
13:11:18	R2040	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Sell
13:11:18	R2040	On 05/05/2016			Bond Future	1	45,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>180,000,000</b>	<b>0.00</b>	
9:08:35	R209	On 05/05/2016			Bond Future	1	89,300,000	0.00 Member	Sell
9:08:35	R209	On 05/05/2016			Bond Future	1	89,300,000	0.00 Member	Buy
9:34:29	R209	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
9:34:29	R209	On 05/05/2016			Bond Future	1	2,600,000	0.00 Client	Sell
9:34:29	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
9:36:54	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
9:36:54	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
9:36:54	R209	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
9:36:55	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
9:36:55	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
9:36:55	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
9:36:56	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
9:36:56	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
9:36:56	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
9:36:57	R209	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
9:36:57	R209	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
9:36:57	R209	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
9:36:58	R209	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
9:36:58	R209	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
11:15:47	R209	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Buy
11:15:47	R209	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:35	R209	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Sell
11:19:35	R209	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
11:20:56	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
11:20:56	R209	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
13:10:45	R209	On 05/05/2016			Bond Future	1	89,300,000	0.00 Client	Buy
13:10:45	R209	On 05/05/2016			Bond Future	1	89,300,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>27</b>	<b>397,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>82</b>	<b>1,063,120,000</b>	<b>0.00</b>	