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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:13:20	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
12:13:20	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
Total for AL7T Index Future					2	20,000	0.00	
11:43:51	I2038	On 04/08/2016		Bond Future	1	13,400,000	0.00 Member	Buy
11:43:51	I2038	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
11:50:35	I2038	On 04/08/2016		Bond Future	1	3,000,000	0.00 Member	Sell
11:50:35	I2038	On 04/08/2016		Bond Future	1	3,000,000	0.00 Client	Sell
11:50:35	I2038	On 04/08/2016		Bond Future	1	3,000,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016		Bond Future	1	2,100,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016		Bond Future	1	600,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016		Bond Future	1	600,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016		Bond Future	1	2,100,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016		Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:50:36	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:50:36	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:22:58	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:22:58	I2038	On 04/08/2016			Bond Future	1	31,000,000	0.00 Member	Buy
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:41:03	I2038	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:41:04	I2038	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
Total for I2038 Bond Future						86	177,600,000	0.00	
11:55:36	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
11:55:36	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
12:50:12	R186	On 04/08/2016			Bond Future	1	184,000,000	0.00 Member	Buy
12:50:12	R186	On 04/08/2016			Bond Future	1	184,000,000	0.00 Member	Sell
13:01:32	R186	On 04/08/2016			Bond Future	1	36,400,000	0.00 Member	Sell
13:01:32	R186	On 04/08/2016			Bond Future	1	184,000,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	36,400,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	19,600,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	16,400,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	31,500,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	16,400,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Client	Sell
16:22:16	R186	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
16:22:16	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	19,600,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	31,500,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	16,400,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	19,600,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	36,400,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	31,500,000	0.00 Member	Buy
16:22:16	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:22:16	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:58:02	R186	On 04/08/2016			Bond Future	1	54,400,000	0.00 Member	Buy
16:58:02	R186	On 04/08/2016			Bond Future	1	54,100,000	0.00 Member	Sell
17:04:19	R186	On 04/08/2016			Bond Future	1	54,100,000	0.00 Member	Buy
17:04:19	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
17:04:19	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
17:04:19	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
17:04:19	R186	On 04/08/2016			Bond Future	1	54,100,000	0.00 Client	Sell
Total for R186 Bond Future						60	1,324,200,000	0.00	
11:45:08	R204	On 04/08/2016			Bond Future	1	215,600,000	0.00 Member	Sell
11:45:08	R204	On 04/08/2016			Bond Future	1	261,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	15,200,000	0.00 Client	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	8,700,000	0.00 Client	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	22,300,000	0.00 Client	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	215,600,000	0.00 Client	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	15,200,000	0.00 Member	Buy
12:10:05	R204	On 04/08/2016			Bond Future	1	8,700,000	0.00 Member	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	22,300,000	0.00 Member	Sell
12:10:05	R204	On 04/08/2016			Bond Future	1	22,300,000	0.00 Member	Buy
12:10:05	R204	On 04/08/2016			Bond Future	1	8,700,000	0.00 Member	Buy
12:10:05	R204	On 04/08/2016			Bond Future	1	215,600,000	0.00 Member	Buy
12:10:05	R204	On 04/08/2016			Bond Future	1	15,200,000	0.00 Member	Sell
Total for R204 Bond Future						13	1,047,200,000	0.00	
11:55:36	R2048	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
11:55:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:00:00	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:00:00	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:00:00	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:00:01	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
12:00:01	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:00:01	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:00:02	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
12:00:02	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
12:00:02	R2048	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
12:00:03	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:00:03	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for R2048 Bond Future						13	5,200,000	0.00	
10:10:56	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
10:10:56	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
12:38:59	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:38:59	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				4	4,000,000		0.00
	Grand Total for all Instruments				178	2,558,220,000		0.00