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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:41:30	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Sell
8:41:30	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Buy
10:09:56	R186	On 05/05/2016		Bond Future	1	5,000,000	0.00 Member	Buy
10:09:56	R186	On 05/05/2016		Bond Future	1	5,000,000	0.00 Client	Sell
14:22:03	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Buy
14:22:03	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Client	Sell
17:24:35	R186	On 05/05/2016		Bond Future	1	1,900,000	0.00 Member	Sell
17:24:35	R186	On 05/05/2016		Bond Future	1	1,900,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>25,800,000</b>	<b>0.00</b>	
16:20:21	R2030	On 05/05/2016		Bond Future	1	4,600,000	0.00 Member	Sell
16:20:21	R2030	On 05/05/2016		Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>9,200,000</b>	<b>0.00</b>	
17:24:35	R207	On 05/05/2016			Bond Future	1	15,700,000	0.00 Member	Sell
17:24:35	R207	On 05/05/2016			Bond Future	1	15,700,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>31,400,000</b>	<b>0.00</b>	
17:24:35	R208	On 05/05/2016			Bond Future	1	672,600,000	0.00 Member	Buy
17:24:35	R208	On 05/05/2016			Bond Future	1	48,100,000	0.00 Member	Buy
17:24:35	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Member	Sell
17:24:35	R208	On 05/05/2016			Bond Future	1	48,100,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	110,500,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	127,200,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	26,100,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	22,600,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	63,500,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	26,100,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	10,100,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	75,600,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	48,800,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	40,700,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	10,100,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	2,900,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	127,200,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	14,800,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	22,600,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	63,500,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	40,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	110,500,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	2,900,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	18,600,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	18,600,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	10,100,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	110,500,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	26,100,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	22,600,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	63,500,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	48,800,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	40,700,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	127,200,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	75,600,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	14,800,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	42,500,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	18,600,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	2,900,000	0.00 Member	Buy
17:41:34	R208	On 05/05/2016			Bond Future	1	8,600,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	75,600,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	14,800,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	48,800,000	0.00 Client	Sell
17:41:34	R208	On 05/05/2016			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>57</b>	<b>2,786,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>69</b>	<b>2,853,000,000</b>	<b>0.00</b>	