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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:25	R186	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Buy
11:10:25	R186	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Sell
13:37:37	R186	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Sell
13:37:37	R186	On 05/05/2016		Bond Future	1	100,000	0.00 Client	Buy
15:45:40	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Buy
15:45:40	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>4,400,000</b>	<b>0.00</b>	
11:10:25	R2030	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Buy
11:10:25	R2030	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Sell
13:37:42	R2030	On 05/05/2016		Bond Future	1	100,000	0.00 Member	Sell
13:37:42	R2030	On 05/05/2016		Bond Future	1	100,000	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>4</b>	<b>400,000</b>	<b>0.00</b>	
8:24:56	R209	On 05/05/2016			Bond Future	1	56,400,000	0.00 Member	Buy
8:24:56	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	19,100,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	17,400,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	19,100,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	3,400,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	19,100,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	2,200,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	17,400,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	3,800,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	1,900,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	17,400,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:48:53	R209	On 05/05/2016			Bond Future	1	1,000,000	0.00 Client	Sell
10:48:53	R209	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>46</b>	<b>225,600,000</b>	<b>0.00</b>	
11:10:25	R213	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
11:10:25	R213	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
13:37:49	R213	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
13:37:49	R213	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>60</b>	<b>230,800,000</b>	<b>0.00</b>	