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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:50:00	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Buy
8:50:00	R186	On 04/08/2016		Bond Future	1	114,300,000	0.00 Member	Sell
11:40:04	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Member	Buy
11:40:04	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Client	Sell
13:11:42	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Sell
13:11:42	R186	On 04/08/2016		Bond Future	1	800,000	0.00 Client	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	6,300,000	0.00 Member	Sell
13:11:42	R186	On 04/08/2016		Bond Future	1	6,300,000	0.00 Member	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	7,200,000	0.00 Client	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	800,000	0.00 Member	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	7,200,000	0.00 Member	Sell
13:11:42	R186	On 04/08/2016		Bond Future	1	6,300,000	0.00 Client	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	7,200,000	0.00 Member	Buy
13:11:42	R186	On 04/08/2016		Bond Future	1	800,000	0.00 Member	Sell
13:11:42	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Client	Buy
13:24:02	R186	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:02	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:24:02	R186	On 04/08/2016			Bond Future	1	62,500,000	0.00 Member	Buy
13:24:02	R186	On 04/08/2016			Bond Future	1	3,600,000	0.00 Member	Sell
13:31:52	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
13:31:52	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:31:52	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
13:31:52	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:31:52	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
13:36:52	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	46,600,000	0.00 Client	Sell
13:36:52	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
14:52:07	R186	On 04/08/2016			Bond Future	1	500,000,000	0.00 Member	Sell
14:52:07	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	61,400,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	26,500,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	61,400,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	35,900,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	28,500,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	156,900,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	28,500,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	18,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	25,400,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	18,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	17,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	26,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	26,500,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	61,400,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	9,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	15,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	7,300,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	7,300,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	9,600,000	0.00 Member	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	26,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	26,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	15,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	15,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	156,900,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	9,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	10,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	156,900,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	18,600,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	28,500,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	26,500,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	35,900,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	7,300,000	0.00 Client	Buy
15:32:54	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Sell
15:32:54	R186	On 04/08/2016			Bond Future	1	35,900,000	0.00 Member	Sell
16:59:49	R186	On 04/08/2016			Bond Future	1	265,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:49	R186	On 04/08/2016			Bond Future	1	265,000,000	0.00 Member	Sell
17:10:13	R186	On 04/08/2016			Bond Future	1	265,000,000	0.00 Member	Buy
17:10:13	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	36,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	27,500,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	36,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	27,500,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	36,000,000	0.00 Member	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	27,500,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Member	Buy
17:45:12	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Client	Sell
17:45:12	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>153</b>	<b>4,314,000,000</b>	<b>0.00</b>	
15:38:48	R2032	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
15:38:48	R2032	On 04/08/2016			Bond Future	1	14,000,000	0.00 Member	Sell
15:38:48	R2032	On 04/08/2016			Bond Future	1	14,000,000	0.00 Client	Buy
15:38:48	R2032	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:43:54	R2032	On 04/08/2016			Bond Future	1	4,200,000	0.00 Client	Buy
15:43:54	R2032	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>40,000,000</b>	<b>0.00</b>	
12:14:28	R204	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
12:14:28	R204	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:28:53	R204	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
13:28:53	R204	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
13:24:02	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
13:24:02	R2044	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
13:34:04	R2044	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
13:34:04	R2044	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>19</b>	<b>10,800,000</b>	<b>0.00</b>	
13:24:02	R207	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:02	R207	On 04/08/2016			Bond Future	1	30,000,000	0.00 Member	Buy
13:32:22	R207	On 04/08/2016			Bond Future	1	24,700,000	0.00 Client	Sell
13:32:22	R207	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Buy
13:32:22	R207	On 04/08/2016			Bond Future	1	24,700,000	0.00 Member	Sell
13:32:22	R207	On 04/08/2016			Bond Future	1	24,700,000	0.00 Member	Buy
13:32:22	R207	On 04/08/2016			Bond Future	1	5,300,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>120,000,000</b>	<b>0.00</b>	
16:10:56	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Sell
16:10:56	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Buy
16:14:40	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Buy
16:14:40	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>24,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>193</b>	<b>4,514,800,000</b>	<b>0.00</b>	