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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:55	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
13:29:55	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
16:33:41	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Client	Buy
16:33:41	R186	On 04/08/2016		Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	
12:10:00	R202	On 04/08/2016		Bond Future	1	20,300,000	0.00 Member	Buy
12:10:00	R202	On 04/08/2016		Bond Future	1	20,300,000	0.00 Member	Sell
12:10:00	R202	On 04/08/2016		Bond Future	1	20,300,000	0.00 Member	Sell
12:10:00	R202	On 04/08/2016		Bond Future	1	20,300,000	0.00 Member	Buy
12:34:10	R202	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:34:10	R202	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Buy
12:43:23	R202	On 04/08/2016			Bond Future	1	20,300,000	0.00 Member	Buy
12:43:23	R202	On 04/08/2016			Bond Future	1	20,300,000	0.00 Client	Sell
12:43:55	R202	On 04/08/2016			Bond Future	1	20,300,000	0.00 Member	Sell
12:43:55	R202	On 04/08/2016			Bond Future	1	20,300,000	0.00 Client	Buy
12:48:09	R202	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Buy
12:48:09	R202	On 04/08/2016			Bond Future	1	100,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>12</b>	<b>562,400,000</b>	<b>0.00</b>	
13:31:52	R208	On 04/08/2016			Bond Future	1	44,300,000	0.00 Member	Buy
13:31:52	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	5,100,000	0.00 Member	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Client	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Buy
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Buy
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Client	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Buy
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Client	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Buy
15:14:51	R208	On 04/08/2016			Bond Future	1	9,800,000	0.00 Client	Sell
15:14:51	R208	On 04/08/2016			Bond Future	1	5,100,000	0.00 Member	Buy
16:18:13	R208	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Buy
16:18:13	R208	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Sell
16:23:45	R208	On 04/08/2016			Bond Future	1	7,700,000	0.00 Client	Sell
16:23:45	R208	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>20</b>	<b>208,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>36</b>	<b>772,820,000</b>	<b>0.00</b>	