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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:53	ALBI	On 05/05/2016		Index Future	1	50,000	0.00 Client	Buy
13:21:53	ALBI	On 05/05/2016		Index Future	1	10,000	0.00 Member	Sell
13:42:50	ALBI	On 05/05/2016		Index Future	1	40,000	0.00 Member	Sell
13:43:03	ALBI	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
13:43:03	ALBI	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
13:43:11	ALBI	On 05/05/2016		Index Future	1	40,000	0.00 Member	Buy
13:43:11	ALBI	On 05/05/2016		Index Future	1	40,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>200,000</b>	<b>0.00</b>	
10:23:24	R186	On 05/05/2016		Bond Future	1	89,000,000	0.00 Member	Sell
10:23:24	R186	On 05/05/2016		Bond Future	1	89,000,000	0.00 Client	Buy
12:17:25	R186	On 05/05/2016		Bond Future	1	57,000,000	0.00 Member	Buy
12:17:25	R186	On 05/05/2016		Bond Future	1	83,000,000	0.00 Member	Sell
13:44:00	R186	On 05/05/2016		Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:44:00	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:44:00	R186	On 05/05/2016			Bond Future	1	19,800,000	0.00 Client	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Sell
13:44:00	R186	On 05/05/2016			Bond Future	1	57,000,000	0.00 Client	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	19,800,000	0.00 Member	Sell
13:44:00	R186	On 05/05/2016			Bond Future	1	19,800,000	0.00 Member	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Client	Buy
13:44:00	R186	On 05/05/2016			Bond Future	1	57,000,000	0.00 Member	Sell
16:40:57	R186	On 05/05/2016			Bond Future	1	290,100,000	0.00 Member	Sell
16:40:57	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	265,200,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	265,200,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	8,700,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	4,800,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	265,200,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	7,400,000	0.00 Client	Buy
17:12:39	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
17:12:39	R186	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>37</b>	<b>1,670,400,000</b>	<b>0.00</b>	
16:40:57	R2023	On 05/05/2016			Bond Future	1	37,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:40:57	R2023	On 05/05/2016			Bond Future	1	37,400,000	0.00 Member	Buy
17:16:11	R2023	On 05/05/2016			Bond Future	1	37,400,000	0.00 Member	Sell
17:16:11	R2023	On 05/05/2016			Bond Future	1	37,400,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>149,600,000</b>	<b>0.00</b>	
15:05:32	R203	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Sell
15:05:32	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:09:36	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
15:09:36	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
15:09:36	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
15:09:37	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:09:37	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:09:37	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
15:09:38	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:09:38	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:09:38	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
15:09:39	R203	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
15:09:39	R203	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
15:09:39	R203	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:09:40	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
15:09:40	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Buy
15:09:40	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
15:09:41	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
15:09:41	R203	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>						<b>19</b>	<b>12,800,000</b>	<b>0.00</b>	
15:05:32	R2030	On 05/05/2016			Bond Future	1	50,000,000	0.00 Member	Buy
15:05:32	R2030	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>100,000,000</b>	<b>0.00</b>	
12:17:25	R204	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Buy
12:17:25	R204	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:42:54	R204	On 05/05/2016			Bond Future	1	25,000,000	0.00 Client	Buy
13:42:54	R204	On 05/05/2016			Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	
8:32:34	R212	On 05/05/2016			Bond Future	1	3,100,000	0.00 Member	Sell
8:32:34	R212	On 05/05/2016			Bond Future	1	3,100,000	0.00 Member	Buy
8:32:34	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
8:32:34	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
8:40:36	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
8:40:36	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
8:40:36	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
8:40:36	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
8:40:36	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
8:40:36	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
8:40:37	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
8:40:37	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
8:40:37	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
8:40:38	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
8:40:38	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Buy
8:40:38	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Buy
8:40:39	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
8:40:39	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
8:41:19	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
8:41:19	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
8:41:19	R212	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
8:41:20	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
8:41:20	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
8:41:20	R212	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
8:41:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
8:41:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
8:41:21	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
8:41:22	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Buy
8:41:22	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
8:41:22	R212	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Sell
8:41:23	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:41:23	R212	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>32</b>	<b>24,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>105</b>	<b>2,057,800,000</b>	<b>0.00</b>	