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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:58:33	R186	On 03/11/2016		Bond Future	1	90,000,000	0.00 Member	Buy
8:58:33	R186	On 03/11/2016		Bond Future	1	93,000,000	0.00 Member	Sell
9:23:51	R186	On 03/11/2016		Bond Future	1	2,600,000	0.00 Member	Buy
9:23:51	R186	On 03/11/2016		Bond Future	1	16,600,000	0.00 Member	Sell
9:26:36	R186	On 03/11/2016		Bond Future	1	90,000,000	0.00 Member	Sell
9:26:36	R186	On 03/11/2016		Bond Future	1	3,000,000	0.00 Client	Buy
9:26:36	R186	On 03/11/2016		Bond Future	1	3,000,000	0.00 Member	Sell
9:26:36	R186	On 03/11/2016		Bond Future	1	90,000,000	0.00 Client	Buy
9:26:36	R186	On 03/11/2016		Bond Future	1	3,000,000	0.00 Member	Buy
9:36:10	R186	On 03/11/2016		Bond Future	1	2,400,000	0.00 Member	Buy
9:36:10	R186	On 03/11/2016		Bond Future	1	11,600,000	0.00 Member	Buy
9:36:10	R186	On 03/11/2016		Bond Future	1	2,600,000	0.00 Member	Sell
9:36:10	R186	On 03/11/2016		Bond Future	1	2,400,000	0.00 Member	Sell
9:36:10	R186	On 03/11/2016		Bond Future	1	11,600,000	0.00 Client	Buy
9:36:10	R186	On 03/11/2016		Bond Future	1	2,400,000	0.00 Client	Buy
9:36:10	R186	On 03/11/2016		Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:36:10	R186	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Sell
11:37:37	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:37:37	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:43:20	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:43:20	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						21	458,400,000	0.00	
16:43:06	R197	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Sell
16:43:06	R197	On 03/11/2016			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R197 Bond Future						2	7,600,000	0.00	
15:26:39	R202	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Sell
15:26:39	R202	On 03/11/2016			Bond Future	1	7,900,000	0.00 Client	Buy
Total for R202 Bond Future						2	15,800,000	0.00	
8:58:33	R2023	On 03/11/2016			Bond Future	1	187,600,000	0.00 Member	Buy
8:58:33	R2023	On 03/11/2016			Bond Future	1	244,000,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	18,800,000	0.00 Client	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	8,200,000	0.00 Client	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	9,700,000	0.00 Client	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	19,700,000	0.00 Client	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	8,200,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	18,800,000	0.00 Member	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	9,700,000	0.00 Member	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	9,700,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	19,700,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	18,800,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	19,700,000	0.00 Member	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	8,200,000	0.00 Member	Buy
9:30:51	R2023	On 03/11/2016			Bond Future	1	187,600,000	0.00 Member	Sell
9:30:51	R2023	On 03/11/2016			Bond Future	1	187,600,000	0.00 Client	Buy
11:05:06	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:05:06	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
12:59:16	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Sell
12:59:16	R2023	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
13:06:22	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
13:06:22	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:29:05	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:29:05	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2023 Bond Future						24	1,012,000,000	0.00	
13:22:11	R2030	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
13:22:11	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:03:59	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
14:03:59	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
14:03:59	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:03:59	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
14:03:59	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
Total for R2030 Bond Future						7	20,800,000	0.00	
9:23:51	R2037	On 03/11/2016			Bond Future	1	21,500,000	0.00 Member	Buy
9:23:51	R2037	On 03/11/2016			Bond Future	1	22,100,000	0.00 Member	Sell
9:37:09	R2037	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
9:37:09	R2037	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
9:37:09	R2037	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
9:37:09	R2037	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
9:37:09	R2037	On 03/11/2016			Bond Future	1	21,500,000	0.00 Client	Buy
9:37:09	R2037	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
9:37:09	R2037	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
9:37:09	R2037	On 03/11/2016			Bond Future	1	21,500,000	0.00 Member	Sell
Total for R2037 Bond Future						10	88,400,000	0.00	
9:06:50	R204	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
9:06:50	R204	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:22:33	R204	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
9:22:33	R204	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R204 Bond Future						4	6,400,000	0.00	
9:23:51	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
9:23:51	R2048	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
9:35:29	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
9:35:29	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
9:35:29	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
9:35:30	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
9:35:30	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
9:35:30	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
Total for R2048 Bond Future						13	17,600,000	0.00	
11:14:38	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
11:14:38	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,000,000	0.00	
9:05:46	R214	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
9:05:46	R214	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Sell
9:28:09	R214	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
9:28:09	R214	On 03/11/2016			Bond Future	1	9,900,000	0.00 Client	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	9,900,000	0.00 Member	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	5,400,000	0.00 Member	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	9,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:09	R214	On 03/11/2016			Bond Future	1	5,400,000	0.00 Client	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:28:09	R214	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Buy
9:28:09	R214	On 03/11/2016			Bond Future	1	5,400,000	0.00 Member	Sell
9:28:10	R214	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
9:28:10	R214	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R214 Bond Future						16	80,800,000	0.00	
Grand Total for all Instruments						101	1,709,800,000	0.00	