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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:59	I2038	On 02/02/2017		Bond Future	1	4,500,000	0.00 Member	Buy
14:29:59	I2038	On 02/02/2017		Bond Future	1	4,500,000	0.00 Member	Sell
16:19:22	I2038	On 02/02/2017		Bond Future	1	4,500,000	0.00 Client	Sell
16:19:22	I2038	On 02/02/2017		Bond Future	1	4,500,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>18,000,000</b>	<b>0.00</b>	
15:08:03	R186	On 02/02/2017		Bond Future	1	24,100,000	0.00 Member	Buy
15:08:03	R186	On 02/02/2017		Bond Future	1	15,900,000	0.00 Member	Sell
15:18:53	R186	On 02/02/2017		Bond Future	1	525,000,000	0.00 Member	Sell
15:18:53	R186	On 02/02/2017		Bond Future	1	4,200,000	0.00 Member	Buy
15:24:43	R186	On 02/02/2017		Bond Future	1	15,900,000	0.00 Member	Buy
15:24:43	R186	On 02/02/2017		Bond Future	1	8,200,000	0.00 Member	Sell
15:24:43	R186	On 02/02/2017		Bond Future	1	8,200,000	0.00 Client	Sell
15:24:43	R186	On 02/02/2017		Bond Future	1	15,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:24:43	R186	On 02/02/2017			Bond Future	1	8,200,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	32,600,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	8,600,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	101,500,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	8,600,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	260,000,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	24,500,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	32,600,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	79,200,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	4,200,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	24,500,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	32,600,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	24,500,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	101,500,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	260,000,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	79,200,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	79,200,000	0.00 Client	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	8,600,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:47	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	260,000,000	0.00 Member	Buy
15:45:47	R186	On 02/02/2017			Bond Future	1	101,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>47</b>	<b>2,196,400,000</b>	<b>0.00</b>	
15:30:07	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
15:30:07	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
15:35:09	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
15:35:09	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
10:28:52	R2048	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Sell
10:28:52	R2048	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>500,000,000</b>	<b>0.00</b>	
15:20:36	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
15:20:36	R214	On 02/02/2017			Bond Future	1	22,100,000	0.00 Member	Sell
15:23:30	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
15:23:30	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Client	Buy
15:23:30	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Member	Sell
15:23:30	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Member	Buy
15:23:30	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>7</b>	<b>88,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>64</b>	<b>2,803,200,000</b>	<b>0.00</b>	