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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:16:38	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:16:39	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
9:16:39	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:30:46	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Client	Sell
10:30:46	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
16:34:42	R186	On 02/02/2017		Bond Future	1	205,000,000	0.00 Member	Sell
16:34:42	R186	On 02/02/2017		Bond Future	1	205,000,000	0.00 Member	Buy
16:39:49	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Member	Sell
16:39:49	R186	On 02/02/2017		Bond Future	1	205,000,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017		Bond Future	1	11,600,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017		Bond Future	1	18,800,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017		Bond Future	1	28,000,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017		Bond Future	1	6,200,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017		Bond Future	1	6,200,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	24,100,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	54,300,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	11,600,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	18,800,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	54,300,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	24,100,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	11,600,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	28,000,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	44,400,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	6,200,000	0.00 Member	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	18,800,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	24,100,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	28,000,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017			Bond Future	1	44,400,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:07:12	R186	On 02/02/2017			Bond Future	1	44,400,000	0.00 Client	Sell
17:07:12	R186	On 02/02/2017			Bond Future	1	54,300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>35</b>	<b>1,270,000,000</b>	<b>0.00</b>	
13:35:11	R2023	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
13:35:11	R2023	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
12:41:41	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Member	Sell
12:41:41	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Member	Buy
15:07:07	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Member	Buy
15:07:07	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>1,960,000,000</b>	<b>0.00</b>	
17:30:19	R207	On 02/02/2017			Bond Future	1	20,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:19	R207	On 02/02/2017			Bond Future	1	20,600,000	0.00 Member	Sell
17:30:19	R207	On 02/02/2017			Bond Future	1	20,600,000	0.00 Client	Sell
17:30:19	R207	On 02/02/2017			Bond Future	1	20,600,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>82,400,000</b>	<b>0.00</b>	
16:19:08	R209	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
16:19:08	R209	On 02/02/2017			Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>5,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>47</b>	<b>3,318,400,000</b>	<b>0.00</b>	