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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:10	I2038	On 02/11/2017		Bond Future	1	2,800,000	0.00 Member	Buy
14:32:10	I2038	On 02/11/2017		Bond Future	1	2,800,000	0.00 Member	Sell
16:06:42	I2038	On 02/11/2017		Bond Future	1	2,800,000	0.00 Client	Buy
16:06:42	I2038	On 02/11/2017		Bond Future	1	2,800,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	
11:14:46	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Sell
11:14:46	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
13:04:13	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Client	Sell
13:04:13	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
16:43:47	R186	On 02/11/2017		Bond Future	1	14,400,000	0.00 Member	Sell
16:43:47	R186	On 02/11/2017		Bond Future	1	14,400,000	0.00 Member	Buy
17:03:08	R186	On 02/11/2017		Bond Future	1	14,400,000	0.00 Client	Sell
17:03:08	R186	On 02/11/2017		Bond Future	1	14,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:44	R186	On 02/11/2017			Bond Future	1	4,800,000	0.00 Member	Sell
17:06:44	R186	On 02/11/2017			Bond Future	1	255,000,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	9,400,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	10,700,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	10,700,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	36,600,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	9,400,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	9,400,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	6,900,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	6,900,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	105,600,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	36,600,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	36,600,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	105,600,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	105,600,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	11,300,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	6,900,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Member	Buy
17:21:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
17:21:35	R186	On 02/11/2017			Bond Future	1	10,700,000	0.00 Client	Sell
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
17:21:36	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>73</b>	<b>1,168,000,000</b>	<b>0.00</b>	
17:06:44	R2032	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:06:44	R2032	On 02/11/2017			Bond Future	1	178,000,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	42,600,000	0.00 Client	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	45,100,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Client	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	9,000,000	0.00 Client	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	45,100,000	0.00 Client	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	12,500,000	0.00 Client	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	45,100,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	42,600,000	0.00 Member	Buy
17:24:55	R2032	On 02/11/2017			Bond Future	1	42,600,000	0.00 Member	Sell
17:24:55	R2032	On 02/11/2017			Bond Future	1	11,100,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	6,500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	7,000,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
17:24:56	R2032	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
17:24:56	R2032	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>65</b>	<b>708,000,000</b>	<b>0.00</b>	
11:07:29	R209	On 02/11/2017			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:07:29	R209	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Buy
17:06:44	R209	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
17:06:44	R209	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Sell
17:22:20	R209	On 02/11/2017			Bond Future	1	8,700,000	0.00 Client	Buy
17:22:20	R209	On 02/11/2017			Bond Future	1	8,700,000	0.00 Member	Sell
17:22:20	R209	On 02/11/2017			Bond Future	1	8,700,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	316,100,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	68,200,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	68,200,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	7,200,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	287,500,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	153,800,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	287,500,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	316,100,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	15,200,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	118,700,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	287,500,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	316,100,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	153,800,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	7,200,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	118,700,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	153,800,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	68,200,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Sell
17:22:21	R209	On 02/11/2017			Bond Future	1	7,200,000	0.00 Client	Buy
17:22:21	R209	On 02/11/2017			Bond Future	1	118,700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				42	4,005,600,000		0.00
	Grand Total for all Instruments				184	5,892,800,000		0.00