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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:04:08	ALBI	On 02/11/2017		Index Future	1	50,000	0.00 Member	Buy
9:04:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Sell
12:12:08	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Member	Sell
12:12:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Buy
12:12:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Sell
12:12:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Client	Sell
12:12:08	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Member	Buy
12:12:08	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Client	Sell
12:12:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Buy
12:12:08	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>10</b>	<b>200,000</b>	<b>0.00</b>	
8:33:54	R186	On 02/11/2017		Bond Future	1	16,000,000	0.00 Member	Buy
8:33:54	R186	On 02/11/2017		Bond Future	1	16,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:04:08	R186	On 02/11/2017			Bond Future	1	70,200,000	0.00 Member	Buy
9:04:08	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
9:29:44	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
9:29:44	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Sell
9:31:27	R186	On 02/11/2017			Bond Future	1	96,100,000	0.00 Member	Buy
9:31:27	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
9:59:58	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
9:59:58	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
10:59:10	R186	On 02/11/2017			Bond Future	1	173,000,000	0.00 Member	Buy
10:59:10	R186	On 02/11/2017			Bond Future	1	144,000,000	0.00 Member	Sell
11:06:09	R186	On 02/11/2017			Bond Future	1	29,000,000	0.00 Member	Buy
11:06:09	R186	On 02/11/2017			Bond Future	1	29,000,000	0.00 Client	Sell
11:06:09	R186	On 02/11/2017			Bond Future	1	29,000,000	0.00 Member	Sell
11:06:10	R186	On 02/11/2017			Bond Future	1	144,000,000	0.00 Client	Sell
11:06:10	R186	On 02/11/2017			Bond Future	1	144,000,000	0.00 Member	Buy
12:21:49	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Sell
12:21:49	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Buy
12:27:54	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:27:54	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	53,500,000	0.00 Member	Buy
12:30:31	R186	On 02/11/2017			Bond Future	1	53,500,000	0.00 Member	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	53,500,000	0.00 Client	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Client	Sell
12:30:31	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Buy
12:30:31	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
15:15:03	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
15:15:03	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
15:36:44	R186	On 02/11/2017			Bond Future	1	13,700,000	0.00 Client	Sell
15:36:44	R186	On 02/11/2017			Bond Future	1	13,700,000	0.00 Client	Buy
15:41:40	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Client	Buy
15:41:40	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Client	Sell
15:45:06	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
15:45:06	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
15:45:06	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:07	R186	On 02/11/2017			Bond Future	1	22,100,000	0.00 Member	Buy
15:45:07	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Sell
15:45:07	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:45:07	R186	On 02/11/2017			Bond Future	1	65,700,000	0.00 Member	Buy
15:45:07	R186	On 02/11/2017			Bond Future	1	65,700,000	0.00 Member	Sell
15:45:07	R186	On 02/11/2017			Bond Future	1	22,100,000	0.00 Member	Sell
15:45:07	R186	On 02/11/2017			Bond Future	1	22,100,000	0.00 Client	Sell
15:45:07	R186	On 02/11/2017			Bond Future	1	65,700,000	0.00 Client	Sell
16:12:41	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
16:12:41	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
16:13:10	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
16:13:10	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
16:18:48	R186	On 02/11/2017			Bond Future	1	236,000,000	0.00 Member	Buy
16:18:48	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Client	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Member	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Member	Buy
17:11:09	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Member	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell
17:11:09	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	39,800,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	31,900,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	31,900,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	25,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	39,800,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	33,400,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	33,400,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	31,900,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	172,300,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	25,100,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	39,800,000	0.00 Member	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	172,300,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	172,300,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	33,400,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	25,100,000	0.00 Client	Buy
17:18:57	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Member	Sell
17:18:57	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>98</b>	<b>4,501,600,000</b>	<b>0.00</b>	
12:38:15	R2044	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
12:38:15	R2044	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Buy
13:18:47	R2044	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
13:18:47	R2044	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
9:04:08	R209	On 02/11/2017			Bond Future	1	134,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:04:08	R209	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Buy
12:40:36	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:40:36	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:45:03	R209	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Sell
12:45:03	R209	On 02/11/2017			Bond Future	1	7,000,000	0.00 Client	Sell
12:45:03	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:45:03	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
12:45:03	R209	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Buy
12:47:10	R209	On 02/11/2017			Bond Future	1	21,800,000	0.00 Member	Sell
12:47:10	R209	On 02/11/2017			Bond Future	1	21,800,000	0.00 Client	Buy
12:47:10	R209	On 02/11/2017			Bond Future	1	102,900,000	0.00 Member	Buy
12:47:10	R209	On 02/11/2017			Bond Future	1	21,800,000	0.00 Member	Buy
12:47:10	R209	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Sell
12:47:10	R209	On 02/11/2017			Bond Future	1	10,200,000	0.00 Client	Buy
12:47:10	R209	On 02/11/2017			Bond Future	1	102,900,000	0.00 Member	Sell
12:47:10	R209	On 02/11/2017			Bond Future	1	102,900,000	0.00 Client	Buy
15:02:34	R209	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:02:34	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
15:13:50	R209	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Sell
15:13:50	R209	On 02/11/2017			Bond Future	1	14,300,000	0.00 Client	Sell
15:13:50	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
15:13:50	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
15:13:50	R209	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Buy
16:18:48	R209	On 02/11/2017			Bond Future	1	400,000,000	0.00 Member	Sell
16:18:48	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
16:54:30	R209	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Buy
16:54:30	R209	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Client	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Client	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Client	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Member	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Member	Sell
17:12:33	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Member	Buy
17:12:33	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
17:50:28	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Sell
17:50:28	R209	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Buy
17:50:28	R209	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Sell
17:50:28	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Client	Sell
17:50:28	R209	On 02/11/2017			Bond Future	1	10,900,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>50</b>	<b>2,320,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>162</b>	<b>6,882,200,000</b>	<b>0.00</b>	