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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:47	R186	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Sell
11:34:47	R186	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Buy
11:41:45	R186	On 02/02/2017		Bond Future	1	900,000	0.00 Member	Sell
11:41:45	R186	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Buy
13:19:34	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
13:19:34	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	6,900,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	25,400,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017		Bond Future	1	25,400,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	6,500,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017		Bond Future	1	11,700,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	900,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	6,500,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	3,400,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	23,100,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017		Bond Future	1	6,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	12,700,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	23,100,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	6,500,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	12,700,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	25,400,000	0.00 Member	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Client	Sell
14:03:36	R186	On 02/02/2017			Bond Future	1	23,100,000	0.00 Member	Buy
14:03:36	R186	On 02/02/2017			Bond Future	1	12,700,000	0.00 Member	Buy
16:04:49	R186	On 02/02/2017			Bond Future	1	125,000,000	0.00 Member	Sell
16:04:49	R186	On 02/02/2017			Bond Future	1	125,000,000	0.00 Member	Buy
16:06:39	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:06:39	R186	On 02/02/2017			Bond Future	1	125,000,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	29,400,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	16,100,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	11,900,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	7,900,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	14,500,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	11,900,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	16,100,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	29,200,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	29,400,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	7,900,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	14,500,000	0.00 Member	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	16,100,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	29,200,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	14,500,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
16:22:14	R186	On 02/02/2017			Bond Future	1	11,900,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	29,400,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	29,200,000	0.00 Client	Sell
16:22:14	R186	On 02/02/2017			Bond Future	1	7,900,000	0.00 Client	Sell
16:36:08	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
16:36:08	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
16:36:08	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
16:36:08	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
16:44:38	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
16:44:38	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>68</b>	<b>1,376,600,000</b>	<b>0.00</b>	
11:34:47	R2035	On 02/02/2017			Bond Future	1	121,700,000	0.00 Member	Sell
11:34:47	R2035	On 02/02/2017			Bond Future	1	109,000,000	0.00 Member	Buy
11:42:06	R2035	On 02/02/2017			Bond Future	1	7,200,000	0.00 Client	Buy
11:42:06	R2035	On 02/02/2017			Bond Future	1	7,200,000	0.00 Member	Buy
11:42:06	R2035	On 02/02/2017			Bond Future	1	7,200,000	0.00 Member	Sell
11:42:07	R2035	On 02/02/2017			Bond Future	1	109,000,000	0.00 Member	Sell
11:42:07	R2035	On 02/02/2017			Bond Future	1	5,500,000	0.00 Client	Buy
11:42:07	R2035	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Buy
11:42:07	R2035	On 02/02/2017			Bond Future	1	109,000,000	0.00 Client	Buy
11:42:07	R2035	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>486,800,000</b>	<b>0.00</b>	
16:42:24	R209	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
16:42:24	R209	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	1,600,000		0.00
	Grand Total for all Instruments				80	1,865,000,000		0.00