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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:04	ES33	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
10:22:04	ES33	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Sell
10:22:04	ES33	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Sell
10:22:04	ES33	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>					<b>4</b>	<b>400,000</b>	<b>0.00</b>	
10:22:04	R186	On 04/05/2017		Bond Future	1	400,000	0.00 Client	Buy
10:22:04	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Client	Buy
10:22:04	R186	On 04/05/2017		Bond Future	1	500,000	0.00 Member	Sell
10:25:19	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Member	Buy
10:25:19	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Member	Sell
10:25:19	R186	On 04/05/2017		Bond Future	1	500,000	0.00 Member	Buy
10:25:19	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Client	Sell
10:25:19	R186	On 04/05/2017		Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:08:31	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:08:31	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:04:58	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
17:04:58	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
17:21:10	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
17:21:10	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
17:21:10	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
17:21:10	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
17:21:10	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>6,400,000</b>	<b>0.00</b>	
10:41:30	R202	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Buy
10:41:30	R202	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
10:41:30	R202	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
10:41:30	R202	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
16:52:55	R2037	On 04/05/2017			Bond Future	1	32,000,000	0.00 Member	Buy
16:52:55	R2037	On 04/05/2017			Bond Future	1	32,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>64,000,000</b>	<b>0.00</b>	
10:59:58	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
10:59:58	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
10:59:58	R214	On 04/05/2017			Bond Future	1	88,400,000	0.00 Member	Buy
10:59:58	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
11:17:41	R214	On 04/05/2017			Bond Future	1	21,800,000	0.00 Member	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	6,600,000	0.00 Member	Buy
11:17:41	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
11:17:41	R214	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	21,800,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	21,800,000	0.00 Member	Buy
11:17:41	R214	On 04/05/2017			Bond Future	1	6,600,000	0.00 Client	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
11:17:41	R214	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:17:41	R214	On 04/05/2017			Bond Future	1	6,600,000	0.00 Member	Sell
11:18:07	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
11:18:07	R214	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>23</b>	<b>373,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>50</b>	<b>446,400,000</b>	<b>0.00</b>	