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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:46	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Member	Sell
13:19:46	R186	On 04/05/2017		Bond Future	1	25,000,000	0.00 Member	Buy
15:33:21	R186	On 04/05/2017		Bond Future	1	25,000,000	0.00 Member	Buy
15:33:21	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Member	Sell
15:39:45	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Sell
15:39:45	R186	On 04/05/2017		Bond Future	1	139,000,000	0.00 Member	Buy
16:27:08	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Client	Sell
16:27:08	R186	On 04/05/2017		Bond Future	1	1,300,000	0.00 Member	Buy
16:27:08	R186	On 04/05/2017		Bond Future	1	14,000,000	0.00 Member	Buy
16:27:08	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Member	Sell
16:27:08	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Member	Buy
16:27:08	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Client	Sell
16:27:08	R186	On 04/05/2017		Bond Future	1	14,000,000	0.00 Client	Sell
16:27:08	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Member	Sell
16:27:08	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Member	Buy
16:27:08	R186	On 04/05/2017		Bond Future	1	14,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:08	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:27:08	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
16:27:09	R186	On 04/05/2017			Bond Future	1	6,800,000	0.00 Member	Sell
16:27:09	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
16:27:09	R186	On 04/05/2017			Bond Future	1	6,800,000	0.00 Member	Buy
16:27:09	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:27:09	R186	On 04/05/2017			Bond Future	1	6,800,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	14,200,000	0.00 Member	Buy
16:32:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
16:32:59	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:32:59	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:32:59	R186	On 04/05/2017			Bond Future	1	14,200,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	6,700,000	0.00 Member	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	14,200,000	0.00 Member	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	6,700,000	0.00 Member	Buy
16:32:59	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	6,700,000	0.00 Client	Sell
16:32:59	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	5,700,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	78,500,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	37,600,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	5,100,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	5,100,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	37,600,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	5,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	37,600,000	0.00 Member	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	78,500,000	0.00 Member	Buy
16:34:53	R186	On 04/05/2017			Bond Future	1	78,500,000	0.00 Member	Sell
16:34:53	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>57</b>	<b>756,000,000</b>	<b>0.00</b>	
16:56:57	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
16:56:57	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
17:06:24	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
17:06:24	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>10,400,000</b>	<b>0.00</b>	
15:49:20	R2037	On 04/05/2017			Bond Future	1	3,700,000	0.00 Member	Buy
15:49:20	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:37:01	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:37:01	R2037	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:37:01	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
16:37:01	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:37:01	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>13</b>	<b>14,800,000</b>	<b>0.00</b>	
16:43:09	R208	On 04/05/2017			Bond Future	1	8,000,000	0.00 Member	Buy
16:43:09	R208	On 04/05/2017			Bond Future	1	8,000,000	0.00 Member	Sell
17:06:07	R208	On 04/05/2017			Bond Future	1	8,000,000	0.00 Client	Sell
17:06:07	R208	On 04/05/2017			Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>32,000,000</b>	<b>0.00</b>	
16:56:57	R209	On 04/05/2017			Bond Future	1	11,400,000	0.00 Member	Sell
16:56:57	R209	On 04/05/2017			Bond Future	1	11,400,000	0.00 Member	Buy
17:06:35	R209	On 04/05/2017			Bond Future	1	11,400,000	0.00 Client	Buy
17:06:35	R209	On 04/05/2017			Bond Future	1	11,400,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>45,600,000</b>	<b>0.00</b>	
12:24:25	R213	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Buy
12:24:25	R213	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Sell
14:06:14	R213	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Sell
14:06:14	R213	On 04/05/2017			Bond Future	1	17,100,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>68,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>86</b>	<b>927,200,000</b>	<b>0.00</b>	