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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:13	I2029	On 02/11/2017		Bond Future	1	137,000,000	0.00 Member	Sell
10:40:13	I2029	On 02/11/2017		Bond Future	1	107,000,000	0.00 Member	Buy
12:06:12	I2029	On 02/11/2017		Bond Future	1	107,000,000	0.00 Member	Sell
12:06:12	I2029	On 02/11/2017		Bond Future	1	30,000,000	0.00 Member	Buy
12:06:12	I2029	On 02/11/2017		Bond Future	1	30,000,000	0.00 Member	Sell
12:06:12	I2029	On 02/11/2017		Bond Future	1	107,000,000	0.00 Client	Buy
12:06:12	I2029	On 02/11/2017		Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>					<b>7</b>	<b>548,000,000</b>	<b>0.00</b>	
15:18:49	I2038	On 03/08/2017		Bond Future	1	5,400,000	0.00 Member	Sell
15:18:49	I2038	On 03/08/2017		Bond Future	1	5,400,000	0.00 Member	Buy
15:26:04	I2038	On 03/08/2017		Bond Future	1	5,400,000	0.00 Client	Buy
15:26:04	I2038	On 03/08/2017		Bond Future	1	5,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>21,600,000</b>	<b>0.00</b>	
10:40:13	IGOV	On 03/08/2017			Index Future	1	1,470,000	0.00 Member	Buy
10:40:13	IGOV	On 03/08/2017			Index Future	1	1,110,000	0.00 Member	Sell
12:04:10	IGOV	On 03/08/2017			Index Future	1	360,000	0.00 Member	Sell
12:04:10	IGOV	On 03/08/2017			Index Future	1	360,000	0.00 Client	Sell
12:04:10	IGOV	On 03/08/2017			Index Future	1	360,000	0.00 Member	Buy
12:04:10	IGOV	On 03/08/2017			Index Future	1	1,110,000	0.00 Member	Buy
12:04:10	IGOV	On 03/08/2017			Index Future	1	1,110,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>7</b>	<b>5,880,000</b>	<b>0.00</b>	
10:27:16	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Buy
10:27:16	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
10:37:25	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:37:25	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
10:42:17	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
10:42:17	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Sell
10:42:17	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
10:42:17	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
10:42:17	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:35:09	R186	On 02/11/2017			Bond Future	1	64,900,000	0.00 Member	Sell
11:35:09	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	6,500,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	12,000,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	3,700,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	3,700,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	12,000,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	3,700,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Sell
11:42:46	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
11:42:46	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
16:37:39	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:37:39	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>51</b>	<b>386,800,000</b>	<b>0.00</b>	
10:50:18	R197	On 03/08/2017			Bond Future	1	140,000,000	0.00 Member	Sell
10:50:18	R197	On 02/11/2017			Bond Future	1	140,000,000	0.00 Member	Buy
10:50:18	R197	On 02/11/2017			Bond Future	1	140,000,000	0.00 Member	Sell
10:50:18	R197	On 03/08/2017			Bond Future	1	140,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:11:52	R197	On 03/08/2017			Bond Future	1	140,000,000	0.00 Member	Sell
12:11:52	R197	On 03/08/2017			Bond Future	1	140,000,000	0.00 Client	Buy
12:12:31	R197	On 02/11/2017			Bond Future	1	140,000,000	0.00 Member	Buy
12:12:31	R197	On 02/11/2017			Bond Future	1	140,000,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>1,120,000,000</b>	<b>0.00</b>	
11:13:53	R202	On 02/11/2017			Bond Future	1	37,300,000	0.00 Member	Sell
11:13:53	R202	On 02/11/2017			Bond Future	1	37,300,000	0.00 Member	Buy
16:48:22	R202	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:48:22	R202	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>78,600,000</b>	<b>0.00</b>	
10:27:16	R2032	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
10:27:16	R2032	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
16:54:06	R2037	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:54:06	R2037	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:13:21	R2037	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:13:21	R2037	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
15:58:46	R2040	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
15:58:46	R2040	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
10:27:16	R208	On 03/08/2017			Bond Future	1	45,000,000	0.00 Member	Buy
10:27:16	R208	On 03/08/2017			Bond Future	1	45,000,000	0.00 Client	Sell
11:47:03	R208	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:03	R208	On 03/08/2017		Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>					<b>4</b>	<b>102,000,000</b>	<b>0.00</b>	
10:40:13	R210	On 02/11/2017		Bond Future	1	69,900,000	0.00 Member	Sell
10:40:13	R210	On 02/11/2017		Bond Future	1	57,100,000	0.00 Member	Buy
12:07:44	R210	On 02/11/2017		Bond Future	1	12,800,000	0.00 Client	Buy
12:07:44	R210	On 02/11/2017		Bond Future	1	57,100,000	0.00 Member	Sell
12:07:44	R210	On 02/11/2017		Bond Future	1	57,100,000	0.00 Client	Buy
12:07:44	R210	On 02/11/2017		Bond Future	1	12,800,000	0.00 Member	Buy
12:07:44	R210	On 02/11/2017		Bond Future	1	12,800,000	0.00 Member	Sell
<b>Total for R210 Bond Future</b>					<b>7</b>	<b>279,600,000</b>	<b>0.00</b>	
10:50:18	R212	On 02/11/2017		Bond Future	1	160,000,000	0.00 Member	Buy
10:50:18	R212	On 03/08/2017		Bond Future	1	160,000,000	0.00 Member	Sell
10:50:18	R212	On 03/08/2017		Bond Future	1	160,000,000	0.00 Member	Buy
10:50:18	R212	On 02/11/2017		Bond Future	1	160,000,000	0.00 Member	Sell
12:09:26	R212	On 03/08/2017		Bond Future	1	160,000,000	0.00 Member	Sell
12:09:26	R212	On 03/08/2017		Bond Future	1	160,000,000	0.00 Client	Buy
12:10:49	R212	On 02/11/2017		Bond Future	1	160,000,000	0.00 Member	Buy
12:10:49	R212	On 02/11/2017		Bond Future	1	160,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>					<b>8</b>	<b>1,280,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>108</b>	<b>3,901,280,000</b>	<b>0.00</b>	