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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:50	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Client	Sell
15:56:50	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Buy
16:41:29	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Sell
16:41:29	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>5,720,000</b>	<b>0.00</b>	
12:13:41	I2038	On 02/11/2017		Bond Future	1	9,000,000	0.00 Member	Buy
12:13:41	I2038	On 02/11/2017		Bond Future	1	9,000,000	0.00 Member	Sell
16:21:00	I2038	On 02/11/2017		Bond Future	1	9,000,000	0.00 Member	Sell
16:21:00	I2038	On 02/11/2017		Bond Future	1	9,000,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
12:13:41	I2050	On 02/11/2017		Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:13:41	I2050	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
16:20:26	I2050	On 02/11/2017			Bond Future	1	9,000,000	0.00 Client	Buy
16:20:26	I2050	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
9:46:35	R186	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Buy
9:46:35	R186	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Sell
10:00:06	R186	On 02/11/2017			Bond Future	1	47,000,000	0.00 Member	Buy
10:00:06	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	8,200,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	19,700,000	0.00 Client	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	8,200,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	17,400,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	17,400,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	19,700,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	19,700,000	0.00 Member	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	8,200,000	0.00 Client	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	17,400,000	0.00 Client	Sell
11:07:05	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
11:07:05	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
11:40:15	R186	On 02/11/2017			Bond Future	1	339,000,000	0.00 Member	Buy
11:40:15	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:55:42	R186	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Sell
16:55:42	R186	On 02/11/2017			Bond Future	1	16,500,000	0.00 Client	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	147,300,000	0.00 Client	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	147,300,000	0.00 Member	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	166,900,000	0.00 Client	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	166,900,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	166,900,000	0.00 Member	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	147,300,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:11:34	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Buy
17:11:34	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>42</b>	<b>1,610,000,000</b>	<b>0.00</b>	
12:30:06	R2023	On 02/11/2017			Bond Future	1	4,900,000	0.00 Member	Sell
12:30:06	R2023	On 02/11/2017			Bond Future	1	4,900,000	0.00 Member	Buy
16:21:19	R2023	On 02/11/2017			Bond Future	1	4,900,000	0.00 Member	Sell
16:21:19	R2023	On 02/11/2017			Bond Future	1	4,900,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>19,600,000</b>	<b>0.00</b>	
11:44:54	R2035	On 02/11/2017			Bond Future	1	439,700,000	0.00 Member	Sell
11:44:54	R2035	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	178,700,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	82,300,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	82,300,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	178,700,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	82,300,000	0.00 Client	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	157,100,000	0.00 Client	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	157,100,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	5,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	157,100,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Buy
15:59:50	R2035	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell
15:59:50	R2035	On 02/11/2017			Bond Future	1	178,700,000	0.00 Client	Buy
17:31:11	R2035	On 02/11/2017			Bond Future	1	61,000,000	0.00 Member	Sell
17:31:11	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	25,300,000	0.00 Member	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	11,600,000	0.00 Member	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Sell
17:51:43	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:51:43	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	11,600,000	0.00 Member	Sell
17:51:43	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:51:43	R2035	On 02/11/2017			Bond Future	1	25,300,000	0.00 Member	Sell
17:51:43	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	11,600,000	0.00 Client	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	22,300,000	0.00 Client	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	25,300,000	0.00 Client	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Buy
17:51:43	R2035	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>35</b>	<b>2,002,800,000</b>	<b>0.00</b>	
9:57:00	R212	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
9:57:00	R212	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Buy
14:45:11	R212	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
14:45:11	R212	On 02/11/2017			Bond Future	1	7,400,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>29,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>97</b>	<b>3,739,720,000</b>	<b>0.00</b>	