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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:36	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:28:36	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
10:50:33	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Sell
10:50:33	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
15:08:13	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Member	Sell
15:08:13	R186	On 04/05/2017		Bond Future	1	206,400,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017		Bond Future	1	2,600,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	2,200,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	11,600,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	25,500,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	7,500,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017		Bond Future	1	2,200,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017		Bond Future	1	4,200,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017		Bond Future	1	2,600,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017		Bond Future	1	25,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	4,200,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	4,600,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	142,100,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	142,100,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	142,100,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	4,600,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	11,600,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Buy
15:46:07	R186	On 04/05/2017			Bond Future	1	4,600,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	4,200,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	25,500,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	11,600,000	0.00 Member	Sell
15:46:07	R186	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>38</b>	<b>865,600,000</b>	<b>0.00</b>	
15:38:01	R2023	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
15:38:01	R2023	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Sell
15:44:05	R2023	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Sell
15:44:05	R2023	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>12,400,000</b>	<b>0.00</b>	
16:36:39	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:36:39	R2048	On 04/05/2017			Bond Future	1	455,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	53,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	313,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	36,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	14,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	53,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	313,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	36,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Buy
17:12:23	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	313,000,000	0.00 Client	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	53,000,000	0.00 Member	Sell
17:12:23	R2048	On 04/05/2017			Bond Future	1	36,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>25</b>	<b>1,820,000,000</b>	<b>0.00</b>	
12:32:49	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:32:49	R207	On 04/05/2017			Bond Future	1	467,400,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	24,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	63,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	125,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	11,700,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	24,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	24,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	63,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	12,500,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	63,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	21,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	14,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	12,500,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	11,700,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	125,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	125,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	23,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	12,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	11,700,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	23,000,000	0.00 Member	Buy
12:40:30	R207	On 04/05/2017			Bond Future	1	23,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
12:40:30	R207	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
12:40:31	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:40:31	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:40:31	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:40:31	R207	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
12:40:31	R207	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
12:40:31	R207	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>82</b>	<b>1,869,600,000</b>	<b>0.00</b>	
15:08:13	R209	On 04/05/2017			Bond Future	1	142,100,000	0.00 Member	Buy
15:08:13	R209	On 04/05/2017			Bond Future	1	186,700,000	0.00 Member	Sell
15:47:15	R209	On 04/05/2017			Bond Future	1	25,500,000	0.00 Client	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	7,500,000	0.00 Client	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Sell
15:47:15	R209	On 04/05/2017			Bond Future	1	142,100,000	0.00 Member	Sell
15:47:15	R209	On 04/05/2017			Bond Future	1	11,600,000	0.00 Client	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	25,500,000	0.00 Member	Sell
15:47:15	R209	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	25,500,000	0.00 Member	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	11,600,000	0.00 Member	Sell
15:47:15	R209	On 04/05/2017			Bond Future	1	11,600,000	0.00 Member	Buy
15:47:15	R209	On 04/05/2017			Bond Future	1	142,100,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>746,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>162</b>	<b>5,314,400,000</b>	<b>0.00</b>	