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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:35	R186	On 04/05/2017		Bond Future	1	8,500,000	0.00 Member	Sell
13:17:35	R186	On 04/05/2017		Bond Future	1	8,500,000	0.00 Member	Buy
15:27:17	R186	On 04/05/2017		Bond Future	1	8,500,000	0.00 Member	Sell
15:27:17	R186	On 04/05/2017		Bond Future	1	8,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>34,000,000</b>	<b>0.00</b>	
15:36:47	R2030	On 04/05/2017		Bond Future	1	10,300,000	0.00 Member	Sell
15:36:47	R2030	On 04/05/2017		Bond Future	1	10,300,000	0.00 Member	Buy
16:02:21	R2030	On 04/05/2017		Bond Future	1	10,300,000	0.00 Member	Sell
16:02:21	R2030	On 04/05/2017		Bond Future	1	10,300,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>					<b>4</b>	<b>41,200,000</b>	<b>0.00</b>	
13:17:35	R2037	On 04/05/2017		Bond Future	1	8,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:35	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Sell
15:26:13	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Buy
15:26:13	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>33,200,000</b>	<b>0.00</b>	
13:17:35	R204	On 04/05/2017			Bond Future	1	17,800,000	0.00 Member	Sell
13:17:35	R204	On 04/05/2017			Bond Future	1	17,800,000	0.00 Member	Buy
15:27:44	R204	On 04/05/2017			Bond Future	1	17,800,000	0.00 Client	Buy
15:27:44	R204	On 04/05/2017			Bond Future	1	17,800,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>71,200,000</b>	<b>0.00</b>	
13:17:35	R2048	On 04/05/2017			Bond Future	1	35,700,000	0.00 Member	Sell
13:17:35	R2048	On 04/05/2017			Bond Future	1	35,700,000	0.00 Member	Buy
15:26:50	R2048	On 04/05/2017			Bond Future	1	35,700,000	0.00 Member	Sell
15:26:50	R2048	On 04/05/2017			Bond Future	1	35,700,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>142,800,000</b>	<b>0.00</b>	
13:17:35	R207	On 04/05/2017			Bond Future	1	4,500,000	0.00 Member	Buy
13:17:35	R207	On 04/05/2017			Bond Future	1	4,500,000	0.00 Member	Sell
15:28:09	R207	On 04/05/2017			Bond Future	1	4,500,000	0.00 Member	Buy
15:28:09	R207	On 04/05/2017			Bond Future	1	4,500,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>18,000,000</b>	<b>0.00</b>	
13:17:35	R208	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Buy
13:17:35	R208	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Sell
15:28:34	R208	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Buy
15:28:34	R208	On 04/05/2017			Bond Future	1	18,500,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>74,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:17:35	R209	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Sell
13:17:35	R209	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Buy
15:29:02	R209	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Sell
15:29:02	R209	On 04/05/2017			Bond Future	1	7,900,000	0.00 Client	Buy
16:20:42	R209	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:20:42	R209	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>33,600,000</b>	<b>0.00</b>	
13:17:35	R214	On 04/05/2017			Bond Future	1	17,400,000	0.00 Member	Buy
13:17:35	R214	On 04/05/2017			Bond Future	1	17,400,000	0.00 Member	Sell
15:29:24	R214	On 04/05/2017			Bond Future	1	17,400,000	0.00 Member	Buy
15:29:24	R214	On 04/05/2017			Bond Future	1	17,400,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>69,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>517,600,000</b>	<b>0.00</b>	