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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:44	I2038	On 02/02/2017		Bond Future	1	1,700,000	0.00 Member	Buy
10:45:44	I2038	On 02/02/2017		Bond Future	1	1,700,000	0.00 Member	Sell
13:37:43	I2038	On 02/02/2017		Bond Future	1	1,700,000	0.00 Member	Sell
13:37:43	I2038	On 02/02/2017		Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>6,800,000</b>	<b>0.00</b>	
7:43:13	R186	On 02/02/2017		Bond Future	1	600,000	0.00 Member	Sell
10:33:22	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:33:22	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:39:56	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
10:39:56	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
11:15:16	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Sell
11:49:57	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Buy
11:49:57	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:57:22	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
11:57:22	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
12:18:09	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
12:18:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:30:49	R186	On 02/02/2017			Bond Future	1	97,800,000	0.00 Member	Buy
16:30:49	R186	On 02/02/2017			Bond Future	1	5,400,000	0.00 Member	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	24,600,000	0.00 Member	Buy
16:47:00	R186	On 02/02/2017			Bond Future	1	4,200,000	0.00 Client	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	5,400,000	0.00 Client	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Client	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	5,400,000	0.00 Member	Buy
16:47:00	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Buy
16:47:00	R186	On 02/02/2017			Bond Future	1	24,600,000	0.00 Client	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	56,700,000	0.00 Member	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	56,700,000	0.00 Member	Buy
16:47:00	R186	On 02/02/2017			Bond Future	1	24,600,000	0.00 Member	Sell
16:47:00	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Buy
16:47:00	R186	On 02/02/2017			Bond Future	1	56,700,000	0.00 Client	Sell
17:26:25	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:26:25	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>30</b>	<b>425,200,000</b>	<b>0.00</b>	
15:31:32	R2023	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:31:32	R2023	On 02/02/2017			Bond Future	1	50,200,000	0.00 Member	Sell
16:16:01	R2023	On 02/02/2017			Bond Future	1	42,900,000	0.00 Client	Buy
16:16:01	R2023	On 02/02/2017			Bond Future	1	42,900,000	0.00 Member	Buy
16:16:01	R2023	On 02/02/2017			Bond Future	1	42,900,000	0.00 Member	Sell
16:16:01	R2023	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
16:16:01	R2023	On 02/02/2017			Bond Future	1	2,800,000	0.00 Client	Buy
16:16:01	R2023	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
16:16:02	R2023	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Buy
16:16:02	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>25</b>	<b>200,800,000</b>	<b>0.00</b>	
12:16:03	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:16:03	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:39:37	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:39:37	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
15:42:10	R2048	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
15:42:10	R2048	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
15:48:16	R2048	On 02/02/2017			Bond Future	1	9,000,000	0.00 Client	Sell
15:48:16	R2048	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
11:08:07	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
11:08:07	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	2,000,000		0.00
	Grand Total for all Instruments				69	678,800,000		0.00