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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:18	I2033	On 02/02/2017		Bond Future	1	1,500,000	0.00 Client	Buy
12:24:18	I2033	On 02/02/2017		Bond Future	1	3,300,000	0.00 Client	Buy
12:24:18	I2033	On 02/02/2017		Bond Future	1	5,700,000	0.00 Client	Sell
12:24:18	I2033	On 02/02/2017		Bond Future	1	900,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>					<b>4</b>	<b>11,400,000</b>	<b>0.00</b>	
12:24:18	I2050	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Buy
12:24:18	I2050	On 02/02/2017		Bond Future	1	1,700,000	0.00 Client	Buy
12:24:18	I2050	On 02/02/2017		Bond Future	1	3,200,000	0.00 Client	Buy
12:24:18	I2050	On 02/02/2017		Bond Future	1	5,200,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>10,400,000</b>	<b>0.00</b>	
12:51:20	R186	On 02/02/2017		Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:51:20	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
12:59:59	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
12:59:59	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Client	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Buy
13:09:42	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Client	Sell
13:09:42	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Buy
13:10:33	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Member	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Buy
13:10:33	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Client	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Buy
13:10:33	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Client	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Client	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Sell
13:10:33	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>30</b>	<b>300,000,000</b>	<b>0.00</b>	
12:24:18	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
12:24:18	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
13:11:08	R202	On 02/02/2017			Bond Future	1	5,900,000	0.00 Member	Sell
13:11:08	R202	On 02/02/2017			Bond Future	1	5,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
16:23:45	R2023	On 02/02/2017			Bond Future	1	62,500,000	0.00 Member	Buy
16:23:45	R2023	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Client	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	4,000,000	0.00 Client	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:38:45	R2023	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Member	Buy
16:38:45	R2023	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>19</b>	<b>250,000,000</b>	<b>0.00</b>	
16:23:45	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:23:45	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:39:46	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Sell
16:39:46	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
16:23:45	R2035	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Buy
16:23:45	R2035	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
16:40:25	R2035	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
16:40:25	R2035	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
16:40:25	R2035	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Buy
16:40:25	R2035	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
16:40:25	R2035	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>20,400,000</b>	<b>0.00</b>	
16:23:45	R2037	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:23:45	R2037	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Sell
16:40:02	R2037	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:40:02	R2037	On 02/02/2017			Bond Future	1	4,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
10:13:09	R209	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
10:13:09	R209	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Buy
13:06:34	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Sell
13:06:34	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
13:14:27	R210	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
13:14:27	R210	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
16:28:30	R210	On 02/02/2017			Bond Future	1	7,500,000	0.00 Member	Buy
16:28:30	R210	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:38:36	R210	On 02/02/2017			Bond Future	1	7,400,000	0.00 Member	Buy
16:38:36	R210	On 02/02/2017			Bond Future	1	7,400,000	0.00 Member	Sell
16:38:36	R210	On 02/02/2017			Bond Future	1	7,400,000	0.00 Client	Sell
16:38:36	R210	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
16:38:36	R210	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>9</b>	<b>36,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>89</b>	<b>670,000,000</b>	<b>0.00</b>	