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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:25	I2050	On 04/05/2017		Bond Future	1	2,700,000	0.00 Member	Sell
12:31:25	I2050	On 04/05/2017		Bond Future	1	2,700,000	0.00 Member	Buy
13:48:44	I2050	On 04/05/2017		Bond Future	1	2,700,000	0.00 Client	Buy
13:48:44	I2050	On 04/05/2017		Bond Future	1	2,700,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>10,800,000</b>	<b>0.00</b>	
11:24:25	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
11:24:25	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell
11:59:09	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
11:59:09	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell
17:09:59	R186	On 04/05/2017		Bond Future	1	187,100,000	0.00 Member	Buy
17:09:59	R186	On 04/05/2017		Bond Future	1	3,100,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017		Bond Future	1	34,500,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017		Bond Future	1	34,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	9,300,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	8,500,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	74,500,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	34,500,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	8,500,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	34,800,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	34,500,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	74,500,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	34,800,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	9,200,000	0.00 Member	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	9,200,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017			Bond Future	1	74,500,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017			Bond Future	1	9,200,000	0.00 Client	Sell
17:19:13	R186	On 04/05/2017			Bond Future	1	8,500,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Buy
17:19:13	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
17:19:14	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:19:14	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>32</b>	<b>748,800,000</b>	<b>0.00</b>	
17:09:59	R2023	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Sell
17:09:59	R2023	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Buy
17:17:11	R2023	On 04/05/2017			Bond Future	1	5,700,000	0.00 Client	Buy
17:17:11	R2023	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>22,800,000</b>	<b>0.00</b>	
9:54:19	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:54:19	R2037	On 04/05/2017			Bond Future	1	124,300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,300,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	18,900,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,900,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	15,800,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	15,800,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	18,900,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	15,800,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	18,900,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Client	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,300,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Sell
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:00:41	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
17:28:40	R2037	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:28:40	R2037	On 04/05/2017			Bond Future	1	53,500,000	0.00 Member	Buy
17:39:57	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	32,800,000	0.00 Member	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Buy
17:39:57	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
17:39:57	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:39:57	R2037	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	32,800,000	0.00 Client	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	12,900,000	0.00 Client	Sell
17:39:57	R2037	On 04/05/2017			Bond Future	1	32,800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:57	R2037	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>					<b>74</b>	<b>711,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>114</b>	<b>1,493,600,000</b>	<b>0.00</b>	