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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:16:32	I2025	On 04/05/2017		Bond Future	1	3,600,000	0.00 Member	Sell
12:16:32	I2025	On 04/05/2017		Bond Future	1	3,600,000	0.00 Member	Buy
16:01:01	I2025	On 04/05/2017		Bond Future	1	3,600,000	0.00 Member	Sell
16:01:01	I2025	On 04/05/2017		Bond Future	1	3,600,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>14,400,000</b>	<b>0.00</b>	
9:01:05	I2046	On 04/05/2017		Bond Future	1	46,000,000	0.00 Client	Buy
9:01:05	I2046	On 04/05/2017		Bond Future	1	46,000,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>92,000,000</b>	<b>0.00</b>	
10:11:25	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Member	Buy
10:11:25	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Client	Sell
17:27:49	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:49	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
17:39:51	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
17:39:51	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>4,800,000</b>	<b>0.00</b>	
12:34:30	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:34:30	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
9:25:15	R204	On 04/05/2017			Bond Future	1	178,000,000	0.00 Member	Sell
9:25:15	R204	On 04/05/2017			Bond Future	1	180,900,000	0.00 Member	Buy
9:29:04	R204	On 04/05/2017			Bond Future	1	178,000,000	0.00 Member	Buy
9:29:04	R204	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Sell
9:29:04	R204	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Buy
9:29:04	R204	On 04/05/2017			Bond Future	1	2,900,000	0.00 Client	Sell
9:29:04	R204	On 04/05/2017			Bond Future	1	178,000,000	0.00 Client	Sell
12:16:32	R204	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Sell
12:16:32	R204	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Buy
13:20:51	R204	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
13:20:51	R204	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:25:20	R204	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:25:20	R204	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:00:44	R204	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Sell
16:00:44	R204	On 04/05/2017			Bond Future	1	8,100,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>15</b>	<b>756,400,000</b>	<b>0.00</b>	
9:17:55	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
9:17:55	R207	On 04/05/2017			Bond Future	1	57,600,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	8,600,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	6,200,000	0.00 Client	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	7,100,000	0.00 Client	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	8,600,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Buy
9:36:39	R207	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	8,600,000	0.00 Client	Sell
9:36:39	R207	On 04/05/2017			Bond Future	1	17,100,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
9:36:40	R207	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
9:36:40	R207	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>52</b>	<b>230,400,000</b>	<b>0.00</b>	
13:20:51	R208	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:20:51	R208	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
13:24:58	R208	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
13:24:58	R208	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
16:52:09	R209	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:52:09	R209	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>1,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>87</b>	<b>1,100,400,000</b>	<b>0.00</b>	