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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:15	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
11:31:15	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
12:24:26	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
12:24:26	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
15:49:18	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Buy
15:49:18	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>80,000</b>	<b>0.00</b>	
9:28:47	R186	On 02/11/2017		Bond Future	1	23,500,000	0.00 Member	Sell
9:28:47	R186	On 02/11/2017		Bond Future	1	7,500,000	0.00 Member	Buy
9:32:17	R186	On 02/11/2017		Bond Future	1	16,000,000	0.00 Member	Sell
9:32:17	R186	On 02/11/2017		Bond Future	1	16,000,000	0.00 Client	Buy
9:32:17	R186	On 02/11/2017		Bond Future	1	16,000,000	0.00 Member	Buy
9:32:17	R186	On 02/11/2017		Bond Future	1	7,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:32:17	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Client	Buy
12:20:30	R186	On 02/11/2017			Bond Future	1	74,600,000	0.00 Member	Buy
12:20:30	R186	On 02/11/2017			Bond Future	1	73,700,000	0.00 Member	Sell
14:32:40	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Buy
14:32:40	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Sell
14:43:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
14:43:57	R186	On 02/11/2017			Bond Future	1	73,700,000	0.00 Member	Buy
14:43:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
14:43:57	R186	On 02/11/2017			Bond Future	1	73,700,000	0.00 Client	Sell
14:43:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
15:56:06	R186	On 02/11/2017			Bond Future	1	216,800,000	0.00 Member	Sell
15:56:06	R186	On 02/11/2017			Bond Future	1	261,200,000	0.00 Member	Buy
15:58:45	R186	On 02/11/2017			Bond Future	1	216,800,000	0.00 Member	Buy
15:58:45	R186	On 02/11/2017			Bond Future	1	44,400,000	0.00 Member	Sell
15:58:45	R186	On 02/11/2017			Bond Future	1	216,800,000	0.00 Client	Sell
15:58:45	R186	On 02/11/2017			Bond Future	1	44,400,000	0.00 Member	Buy
15:58:45	R186	On 02/11/2017			Bond Future	1	44,400,000	0.00 Client	Sell
16:19:00	R186	On 02/11/2017			Bond Future	1	100,000,000	0.00 Member	Buy
16:19:00	R186	On 02/11/2017			Bond Future	1	100,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>1,649,600,000</b>	<b>0.00</b>	
12:20:30	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
12:20:30	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
14:38:37	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Sell
14:38:37	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>6,800,000</b>	<b>0.00</b>	
12:20:30	R2030	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
12:20:30	R2030	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
14:46:52	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Sell
14:46:52	R2030	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
14:46:52	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:46:52	R2030	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:52	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>13,200,000</b>	<b>0.00</b>	
12:20:30	R2032	On 02/11/2017			Bond Future	1	48,400,000	0.00 Member	Buy
12:20:30	R2032	On 02/11/2017			Bond Future	1	37,100,000	0.00 Member	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	37,100,000	0.00 Client	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
15:00:13	R2032	On 02/11/2017			Bond Future	1	37,100,000	0.00 Member	Buy
15:00:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Buy
15:00:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
15:00:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
15:00:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Client	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Sell
15:00:13	R2032	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>16</b>	<b>193,600,000</b>	<b>0.00</b>	
12:01:37	R2037	On 02/11/2017			Bond Future	1	355,200,000	0.00 Member	Buy
12:01:37	R2037	On 02/11/2017			Bond Future	1	485,200,000	0.00 Member	Sell
12:20:30	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
12:20:30	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
15:07:13	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:07:13	R2037	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	30,000,000	0.00 Client	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	40,000,000	0.00 Client	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	355,200,000	0.00 Client	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	355,200,000	0.00 Member	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
16:18:26	R2037	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Sell
16:18:26	R2037	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>23</b>	<b>1,945,200,000</b>	<b>0.00</b>	
12:07:49	R2044	On 02/11/2017			Bond Future	1	187,000,000	0.00 Member	Sell
12:07:49	R2044	On 02/11/2017			Bond Future	1	186,600,000	0.00 Member	Buy
12:20:30	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
12:20:30	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
15:08:25	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
15:08:25	R2044	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
16:21:18	R2044	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
16:21:18	R2044	On 02/11/2017			Bond Future	1	186,600,000	0.00 Client	Buy
16:21:18	R2044	On 02/11/2017			Bond Future	1	186,600,000	0.00 Member	Sell
16:25:35	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:25:35	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:48:52	R2044	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
16:48:52	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:48:52	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:48:52	R2044	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>15</b>	<b>752,400,000</b>	<b>0.00</b>	
12:07:49	R2048	On 02/11/2017			Bond Future	1	220,000,000	0.00 Member	Sell
12:07:49	R2048	On 02/11/2017			Bond Future	1	170,000,000	0.00 Member	Buy
12:20:30	R2048	On 02/11/2017			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
12:20:30	R2048	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
15:08:51	R2048	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
15:08:51	R2048	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:19:16	R2048	On 02/11/2017			Bond Future	1	170,000,000	0.00 Member	Sell
16:19:16	R2048	On 02/11/2017			Bond Future	1	170,000,000	0.00 Client	Buy
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
16:19:16	R2048	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>14</b>	<b>882,800,000</b>	<b>0.00</b>	
12:12:47	R208	On 02/11/2017			Bond Future	1	45,100,000	0.00 Member	Buy
12:12:47	R208	On 02/11/2017			Bond Future	1	41,600,000	0.00 Member	Sell
14:36:01	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:36:01	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:01	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:36:01	R208	On 02/11/2017			Bond Future	1	41,600,000	0.00 Member	Buy
14:36:01	R208	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:36:01	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:36:01	R208	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:36:01	R208	On 02/11/2017			Bond Future	1	41,600,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>10</b>	<b>180,400,000</b>	<b>0.00</b>	
12:01:37	R209	On 02/11/2017			Bond Future	1	20,900,000	0.00 Member	Buy
12:01:37	R209	On 02/11/2017			Bond Future	1	20,900,000	0.00 Client	Sell
12:20:30	R209	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy
12:20:30	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:47:21	R209	On 02/11/2017			Bond Future	1	16,800,000	0.00 Member	Buy
14:47:21	R209	On 02/11/2017			Bond Future	1	13,500,000	0.00 Member	Buy
14:47:21	R209	On 02/11/2017			Bond Future	1	13,500,000	0.00 Client	Sell
14:47:21	R209	On 02/11/2017			Bond Future	1	16,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:06:40	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Sell
15:06:40	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:06:40	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:06:40	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Sell
15:06:40	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
15:06:40	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
15:06:40	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:06:40	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
17:06:34	R209	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
17:06:34	R209	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>18</b>	<b>127,000,000</b>	<b>0.00</b>	
12:20:30	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
12:20:30	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:56:47	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Sell
14:56:47	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>8,400,000</b>	<b>0.00</b>	
12:20:30	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
12:20:30	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:07:39	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:07:39	R214	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Sell
17:19:34	R214	On 02/11/2017			Bond Future	1	67,700,000	0.00 Member	Buy
17:19:34	R214	On 02/11/2017			Bond Future	1	57,200,000	0.00 Member	Sell
17:42:08	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:42:08	R214	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Sell
17:42:08	R214	On 02/11/2017			Bond Future	1	57,200,000	0.00 Member	Buy
17:42:08	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Buy
17:42:08	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Client	Sell
17:42:08	R214	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Buy
17:42:08	R214	On 02/11/2017			Bond Future	1	57,200,000	0.00 Client	Sell
17:42:08	R214	On 02/11/2017			Bond Future	1	5,900,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				14	279,600,000		0.00
	Grand Total for all Instruments				156	6,039,080,000		0.00