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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:19:31	R186	On 04/05/2017		Bond Future	1	7,000,000	0.00 Member	Buy
8:19:31	R186	On 04/05/2017		Bond Future	1	7,000,000	0.00 Member	Sell
8:33:07	R186	On 04/05/2017		Bond Future	1	5,200,000	0.00 Member	Sell
8:33:07	R186	On 04/05/2017		Bond Future	1	280,500,000	0.00 Member	Buy
8:50:40	R186	On 04/05/2017		Bond Future	1	7,000,000	0.00 Client	Sell
8:50:40	R186	On 04/05/2017		Bond Future	1	7,000,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017		Bond Future	1	13,200,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017		Bond Future	1	8,300,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017		Bond Future	1	13,200,000	0.00 Client	Sell
8:52:16	R186	On 04/05/2017		Bond Future	1	28,800,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017		Bond Future	1	5,200,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017		Bond Future	1	8,300,000	0.00 Client	Sell
8:52:16	R186	On 04/05/2017		Bond Future	1	5,200,000	0.00 Client	Sell
8:52:16	R186	On 04/05/2017		Bond Future	1	28,800,000	0.00 Member	Sell
8:52:16	R186	On 04/05/2017		Bond Future	1	159,900,000	0.00 Client	Sell
8:52:16	R186	On 04/05/2017		Bond Future	1	65,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	159,900,000	0.00 Member	Buy
8:52:16	R186	On 04/05/2017			Bond Future	1	159,900,000	0.00 Member	Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	65,100,000	0.00 Member	Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	13,200,000	0.00 Member	Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	65,100,000	0.00 Client	Sell
8:52:16	R186	On 04/05/2017			Bond Future	1	28,800,000	0.00 Client	Sell
14:18:07	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:18:07	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R186 Bond Future						25	1,155,000,000	0.00	
13:52:15	R2037	On 04/05/2017			Bond Future	1	17,000,000	0.00 Member	Buy
13:52:15	R2037	On 04/05/2017			Bond Future	1	17,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	34,000,000	0.00	
11:32:44	R2044	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
11:32:44	R2044	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
13:36:21	R2044	On 04/05/2017			Bond Future	1	50,000,000	0.00 Client	Buy
13:36:21	R2044	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	200,000,000	0.00	
8:33:07	R209	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Buy
8:33:07	R209	On 04/05/2017			Bond Future	1	285,800,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	163,000,000	0.00 Client	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	163,000,000	0.00 Member	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	29,300,000	0.00 Client	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	8,400,000	0.00 Member	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	66,400,000	0.00 Member	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	13,400,000	0.00 Member	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	13,400,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	8,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	29,300,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	13,400,000	0.00 Client	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	29,300,000	0.00 Member	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	66,400,000	0.00 Client	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	163,000,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	66,400,000	0.00 Member	Sell
8:53:31	R209	On 04/05/2017			Bond Future	1	5,300,000	0.00 Client	Buy
8:53:31	R209	On 04/05/2017			Bond Future	1	8,400,000	0.00 Member	Sell
Total for R209 Bond Future						19	1,143,200,000	0.00	
Grand Total for all Instruments						50	2,532,200,000	0.00	