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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:46	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:16:46	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future					2	20,000,000	0.00	
8:27:07	R2030	On 04/05/2017		Bond Future	1	16,000,000	0.00 Member	Buy
8:27:07	R2030	On 04/05/2017		Bond Future	1	16,000,000	0.00 Member	Sell
8:27:52	R2030	On 04/05/2017		Bond Future	1	38,500,000	0.00 Member	Buy
8:27:52	R2030	On 04/05/2017		Bond Future	1	38,500,000	0.00 Client	Sell
8:37:33	R2030	On 04/05/2017		Bond Future	1	16,000,000	0.00 Member	Buy
8:37:33	R2030	On 04/05/2017		Bond Future	1	16,000,000	0.00 Client	Sell
Total for R2030 Bond Future					6	141,000,000	0.00	
15:02:13	R2037	On 04/05/2017		Bond Future	1	107,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:02:13	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	37,000,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:07:14	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Buy
15:07:14	R2037	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
15:07:15	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:07:15	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
Total for R2037 Bond Future						55	430,400,000	0.00	
8:27:07	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
8:27:07	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
8:37:46	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Sell
8:37:46	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	80,000,000	0.00	
Grand Total for all Instruments						67	671,400,000	0.00	