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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:21:39	R186	On 04/05/2017		Bond Future	1	3,900,000	0.00 Member	Buy
8:21:39	R186	On 04/05/2017		Bond Future	1	3,700,000	0.00 Member	Sell
10:02:20	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Client	Sell
10:02:20	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Member	Sell
10:02:20	R186	On 04/05/2017		Bond Future	1	200,000	0.00 Member	Buy
10:02:20	R186	On 04/05/2017		Bond Future	1	3,700,000	0.00 Member	Buy
10:02:20	R186	On 04/05/2017		Bond Future	1	3,700,000	0.00 Client	Sell
10:49:28	R186	On 04/05/2017	9.20	Put	1	11,600,000	0.00 Member	Sell
10:49:28	R186	On 04/05/2017		Bond Future	1	1,300,000	0.00 Member	Buy
10:49:28	R186	On 04/05/2017	8.95	Put	1	11,600,000	0.00 Member	Buy
10:49:28	R186	On 04/05/2017	8.95	Put	1	260,900,000	0.00 Member	Sell
10:49:28	R186	On 04/05/2017	9.20	Put	1	260,900,000	0.00 Member	Buy
10:49:28	R186	On 04/05/2017		Bond Future	1	29,000,000	0.00 Member	Sell
15:18:02	R186	On 04/05/2017		Bond Future	1	120,500,000	0.00 Member	Sell
15:18:02	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017		Bond Future	1	11,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	11,100,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	30,200,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	11,100,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	11,100,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	30,200,000	0.00 Client	Buy
15:28:17	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
15:28:17	R186	On 04/05/2017			Bond Future	1	30,200,000	0.00 Member	Sell
15:54:19	R186	On 04/05/2017			Bond Future	1	120,000,000	0.00 Member	Sell
15:54:19	R186	On 04/05/2017			Bond Future	1	50,200,000	0.00 Member	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	10,300,000	0.00 Member	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Member	Sell
16:06:17	R186	On 04/05/2017			Bond Future	1	50,200,000	0.00 Client	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	50,200,000	0.00 Member	Sell
16:06:17	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Member	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	10,300,000	0.00 Client	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Client	Buy
16:06:17	R186	On 04/05/2017			Bond Future	1	10,300,000	0.00 Member	Sell
16:56:37	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:56:37	R186	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	16,400,000	0.00 Member	Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Member	Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:48	R186	On 04/05/2017			Bond Future	1	16,400,000	0.00 Member	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Member	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	16,400,000	0.00 Client	Buy
17:09:48	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:13:02	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
17:13:02	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
17:13:02	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
17:13:02	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
17:13:02	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	10,400,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	14,600,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	11,600,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	11,900,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	147,700,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	10,400,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	64,700,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	147,700,000	0.00 Member	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	14,600,000	0.00 Member	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	11,600,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	147,700,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	64,700,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	14,600,000	0.00 Client	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	10,400,000	0.00 Member	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	11,900,000	0.00 Member	Buy
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	64,700,000	0.00 Member	Sell
17:13:28	R186	On 04/05/2017	9.20	Put	Bond Future	1	11,900,000	0.00 Member	Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	11,900,000	0.00 Member	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	147,700,000	0.00 Member	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	14,600,000	0.00 Member	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	11,600,000	0.00 Member	Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	10,400,000	0.00 Member	Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	147,700,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	10,400,000	0.00 Member	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	64,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	64,700,000	0.00 Member	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	64,700,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	11,900,000	0.00 Member	Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	11,600,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	11,900,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	14,600,000	0.00 Member	Sell
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	14,600,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	10,400,000	0.00 Client	Buy
17:16:48	R186	On 04/05/2017	8.95	Put	Bond Future	1	147,700,000	0.00 Member	Sell
Total for R186 Bond Future						133	3,194,400,000	0.00	
13:56:12	R2032	On 04/05/2017			Bond Future	1	376,800,000	0.00 Client	Buy
13:56:12	R2032	On 04/05/2017			Bond Future	1	376,800,000	0.00 Member	Sell
Total for R2032 Bond Future						2	753,600,000	0.00	
13:11:00	R207	On 04/05/2017			Bond Future	1	174,200,000	0.00 Member	Buy
13:11:00	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
13:19:22	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
13:19:22	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
Total for R207 Bond Future						46	696,800,000	0.00	
Grand Total for all Instruments						181	4,644,800,000	0.00	