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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:50	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell
9:28:50	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Buy
9:34:00	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:34:00	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
9:52:28	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Buy
9:52:28	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:33:55	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
10:33:55	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Sell
10:44:24	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Member	Buy
10:44:24	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Member	Sell
11:27:00	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Member	Sell
11:27:00	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Client	Buy
11:30:48	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell
11:30:48	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Buy
12:15:22	R186	On 04/05/2017		Bond Future	1	101,100,000	0.00 Member	Sell
12:15:22	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	5,400,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,900,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	5,400,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	14,900,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,600,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	14,900,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	5,400,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	11,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,600,000	0.00 Client	Buy

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12:28:30	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	14,900,000	0.00 Member	Sell
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,600,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:28:30	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:26:31	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:26:31	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:37:51	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:37:51	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
Total for R186 Bond Future						97	497,200,000	0.00	
15:17:59	R2030	On 04/05/2017			Bond Future	1	32,500,000	0.00 Member	Sell
15:17:59	R2030	On 04/05/2017			Bond Future	1	98,100,000	0.00 Member	Buy
15:29:08	R2030	On 04/05/2017			Bond Future	1	59,800,000	0.00 Member	Buy
15:29:08	R2030	On 04/05/2017			Bond Future	1	5,800,000	0.00 Member	Sell
15:29:08	R2030	On 04/05/2017			Bond Future	1	59,800,000	0.00 Member	Sell
15:29:08	R2030	On 04/05/2017			Bond Future	1	5,800,000	0.00 Member	Buy
15:29:08	R2030	On 04/05/2017			Bond Future	1	59,800,000	0.00 Client	Sell
15:29:08	R2030	On 04/05/2017			Bond Future	1	5,800,000	0.00 Client	Sell
15:29:08	R2030	On 04/05/2017			Bond Future	1	32,500,000	0.00 Member	Buy
15:29:08	R2030	On 04/05/2017			Bond Future	1	32,500,000	0.00 Client	Sell
Total for R2030 Bond Future						10	392,400,000	0.00	
15:17:59	R2035	On 04/05/2017			Bond Future	1	5,500,000	0.00 Client	Sell
15:17:59	R2035	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Buy
Total for R2035 Bond Future						2	11,000,000	0.00	
8:53:01	R2037	On 04/05/2017			Bond Future	1	170,000,000	0.00 Client	Buy
8:53:01	R2037	On 04/05/2017			Bond Future	1	170,000,000	0.00 Member	Sell
14:15:12	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
14:15:12	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Sell
15:17:59	R2037	On 04/05/2017			Bond Future	1	7,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:17:59	R2037	On 04/05/2017			Bond Future	1	7,700,000	0.00 Member	Buy
Total for R2037 Bond Future						6	363,000,000	0.00	
9:51:32	R204	On 04/05/2017			Bond Future	1	17,000,000	0.00 Client	Sell
9:51:32	R204	On 04/05/2017			Bond Future	1	17,000,000	0.00 Member	Buy
Total for R204 Bond Future						2	34,000,000	0.00	
10:16:32	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Buy
10:16:32	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
10:24:24	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Client	Buy
10:24:24	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	800,000,000	0.00	
12:38:43	R207	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:38:43	R207	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:26:39	R207	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:26:39	R207	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R207 Bond Future						4	40,000,000	0.00	
11:31:44	R209	On 04/05/2017			Bond Future	1	250,000,000	0.00 Client	Buy
11:31:44	R209	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Sell
12:38:43	R209	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
12:38:43	R209	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
13:27:35	R209	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
13:27:35	R209	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R209 Bond Future						6	620,000,000	0.00	
10:32:43	R213	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
10:32:43	R213	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:19	R213	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
13:26:19	R213	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R213 Bond Future						4	28,000,000	0.00	
Grand Total for all Instruments						135	2,785,600,000	0.00	