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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:37:12	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Buy
8:37:12	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Sell
11:08:09	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Buy
11:08:09	R186	On 03/08/2017		Bond Future	1	3,500,000	0.00 Member	Sell
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Client	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Buy
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
12:41:53	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
12:41:53	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Sell
15:59:25	R186	On 03/08/2017		Bond Future	1	12,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:25	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Sell
16:15:22	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:15:22	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:20:10	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Sell
16:20:10	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Client	Buy
Total for R186 Bond Future						21	89,000,000	0.00	
9:51:40	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
9:51:40	R209	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Buy
11:49:29	R209	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
11:49:29	R209	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Buy
11:58:52	R209	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Sell
11:58:52	R209	On 03/08/2017			Bond Future	1	3,800,000	0.00 Client	Buy
17:02:17	R209	On 03/08/2017			Bond Future	1	7,700,000	0.00 Member	Buy
17:02:17	R209	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:33:58	R209	On 03/08/2017			Bond Future	1	6,700,000	0.00 Client	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:33:58	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:33:58	R209	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Buy
Total for R209 Bond Future						16	48,200,000	0.00	
Grand Total for all Instruments						37	137,200,000	0.00	