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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:03	IGOV	On 03/08/2017		Index Future	1	20,000	0.00 Member	Buy
14:18:03	IGOV	On 03/08/2017		Index Future	1	20,000	0.00 Member	Sell
Total for IGOV Index Future					2	40,000	0.00	
12:07:56	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
12:07:56	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
12:09:31	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Client	Sell
12:09:31	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	0.00	
12:28:53	R186	On 03/08/2017		Bond Future	1	19,000,000	0.00 Member	Buy
12:28:53	R186	On 03/08/2017		Bond Future	1	96,300,000	0.00 Member	Sell
15:52:10	R186	On 03/08/2017		Bond Future	1	9,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:52:10	R186	On 03/08/2017			Bond Future	1	9,200,000	0.00 Member	Sell
15:52:10	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Client	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	62,000,000	0.00 Client	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Client	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	9,200,000	0.00 Member	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
15:52:10	R186	On 03/08/2017			Bond Future	1	62,000,000	0.00 Member	Sell
15:52:10	R186	On 03/08/2017			Bond Future	1	62,000,000	0.00 Member	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Sell
15:52:10	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:52:10	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:07:35	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:07:35	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:08:33	R186	On 03/08/2017			Bond Future	1	16,300,000	0.00 Member	Sell
16:08:33	R186	On 03/08/2017			Bond Future	1	16,300,000	0.00 Client	Buy
16:23:53	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:23:53	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:45:13	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Buy
16:45:13	R186	On 03/08/2017			Bond Future	1	26,200,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:17:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:17:46	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
Total for R186 Bond Future						62	542,600,000	0.00	
16:20:52	R2030	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
16:20:52	R2030	On 03/08/2017			Bond Future	1	13,200,000	0.00 Member	Buy
16:22:50	R2030	On 03/08/2017			Bond Future	1	9,700,000	0.00 Member	Sell
16:22:50	R2030	On 03/08/2017			Bond Future	1	9,700,000	0.00 Client	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	15,600,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	13,200,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	15,600,000	0.00 Client	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	13,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	11,500,000	0.00 Client	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	15,600,000	0.00 Member	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Sell
16:58:55	R2030	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
16:58:55	R2030	On 03/08/2017			Bond Future	1	3,700,000	0.00 Client	Buy
Total for R2030 Bond Future						21	219,400,000	0.00	
16:20:52	R2032	On 03/08/2017			Bond Future	1	110,000,000	0.00 Member	Sell
16:20:52	R2032	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,300,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,000,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	48,700,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	48,700,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,300,000	0.00 Member	Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,300,000	0.00 Client	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:21	R2032	On 03/08/2017			Bond Future	1	48,700,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
16:50:21	R2032	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
16:50:22	R2032	On 03/08/2017			Bond Future	1	33,500,000	0.00 Client	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	33,500,000	0.00 Member	Sell
16:50:22	R2032	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
16:50:22	R2032	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:50:22	R2032	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
16:50:22	R2032	On 03/08/2017			Bond Future	1	33,500,000	0.00 Member	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
16:50:22	R2032	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2032 Bond Future						37	440,000,000	0.00	
Grand Total for all Instruments						126	1,602,040,000	0.00	