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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:07	R186	On 03/08/2017		Bond Future	1	3,300,000	0.00 Member	Sell
12:26:07	R186	On 03/08/2017		Bond Future	1	600,000	0.00 Member	Buy
15:27:49	R186	On 03/08/2017		Bond Future	1	11,600,000	0.00 Member	Buy
15:27:49	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Sell
15:27:49	R186	On 03/08/2017		Bond Future	1	11,600,000	0.00 Member	Sell
15:27:49	R186	On 03/08/2017		Bond Future	1	560,000,000	0.00 Member	Buy
16:49:47	R186	On 03/08/2017		Bond Future	1	10,500,000	0.00 Client	Buy
16:49:47	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Buy
16:49:47	R186	On 03/08/2017		Bond Future	1	10,500,000	0.00 Member	Sell
16:49:47	R186	On 03/08/2017		Bond Future	1	2,000,000	0.00 Client	Buy
16:49:47	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
16:49:47	R186	On 03/08/2017		Bond Future	1	7,900,000	0.00 Member	Sell
16:49:47	R186	On 03/08/2017		Bond Future	1	2,000,000	0.00 Member	Sell
16:49:47	R186	On 03/08/2017		Bond Future	1	7,900,000	0.00 Client	Buy
16:53:37	R186	On 03/08/2017		Bond Future	1	44,000,000	0.00 Member	Buy
16:53:37	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	13,100,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	13,100,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	12,300,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	12,300,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	29,200,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	7,200,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	47,700,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	13,100,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	47,700,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	7,200,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	29,200,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	29,200,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	388,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	388,500,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	7,200,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	12,300,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	47,700,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	388,500,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
16:55:25	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
16:55:25	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
16:55:59	R186	On 03/08/2017			Bond Future	1	11,600,000	0.00 Member	Sell
16:55:59	R186	On 03/08/2017			Bond Future	1	11,600,000	0.00 Client	Buy
17:01:50	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
17:01:50	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Buy
17:01:50	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:01:50	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
17:01:50	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:05:07	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:05:07	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:05:08	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:05:08	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
Total for R186 Bond Future						156	2,518,400,000	0.00	
12:26:07	R2023	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:26:07	R2023	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:00:13	R2023	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
17:00:13	R2023	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	60,000,000	0.00	
12:26:07	R2030	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Sell
12:26:07	R2030	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Buy
17:00:31	R2030	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Sell
17:00:31	R2030	On 03/08/2017			Bond Future	1	22,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	88,000,000	0.00	
11:47:44	R2040	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
11:47:44	R2040	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2040 Bond Future						2	40,000,000	0.00	
17:11:27	R207	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
17:11:27	R207	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Buy
Total for R207 Bond Future						2	10,800,000	0.00	
Grand Total for all Instruments						168	2,717,200,000	0.00	