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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:06:14	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Buy
11:06:14	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell
11:06:14	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
11:06:14	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Sell
11:11:21	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Buy
11:11:21	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Sell
11:11:47	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
11:11:47	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Sell
15:05:59	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Buy
15:05:59	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Sell
Total for R186 Bond Future					10	5,800,000	0.00	
16:26:47	R2048	On 03/08/2017		Bond Future	1	20,000,000	0.00 Member	Sell
16:26:47	R2048	On 03/08/2017		Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:33	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
16:27:33	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:01:48	R2048	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:01:48	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:03:23	R2048	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:03:23	R2048	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:49:33	R2048	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Sell
17:49:33	R2048	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
17:49:33	R2048	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:49:34	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:49:34	R2048	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:49:34	R2048	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Buy
17:50:44	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
17:50:44	R2048	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:50:44	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:50:44	R2048	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2048 Bond Future						30	240,000,000	0.00	
14:56:19	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell
14:56:19	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
14:56:19	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell
14:56:19	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
16:33:33	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:33:33	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Client	Buy
16:34:03	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
16:34:03	R207	On 04/05/2017			Bond Future	1	4,400,000	0.00 Client	Sell
Total for R207 Bond Future						8	35,200,000	0.00	
14:56:19	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:56:19	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:56:19	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:56:19	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:42:26	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
15:42:26	R208	On 02/02/2017			Bond Future	1	93,100,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	3,300,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	3,800,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	5,800,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	40,300,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	21,200,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	40,300,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	40,300,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	9,300,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	21,200,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	3,800,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	9,300,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:49:31	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	21,200,000	0.00 Client	Buy
15:49:31	R208	On 02/02/2017			Bond Future	1	9,300,000	0.00 Client	Buy
16:33:00	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
16:33:00	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Buy
16:33:14	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:33:14	R208	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R208 Bond Future						39	390,000,000	0.00	
Grand Total for all Instruments						87	671,000,000	0.00	