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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:05	R186	On 04/05/2017		Bond Future	1	75,000,000	0.00 Member	Sell
13:33:05	R186	On 04/05/2017		Bond Future	1	75,000,000	0.00 Member	Buy
14:12:38	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Buy
14:12:38	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Sell
14:58:21	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Member	Sell
14:58:21	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Client	Buy
17:01:48	R186	On 04/05/2017		Bond Future	1	2,300,000	0.00 Member	Buy
17:01:48	R186	On 04/05/2017		Bond Future	1	14,000,000	0.00 Member	Sell
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Member	Sell
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Client	Buy
17:07:20	R186	On 04/05/2017		Bond Future	1	11,100,000	0.00 Member	Buy
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Member	Buy
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Member	Buy
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Client	Buy
17:07:20	R186	On 04/05/2017		Bond Future	1	300,000	0.00 Member	Sell
17:07:21	R186	On 04/05/2017		Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:07:21	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:07:21	R186	On 04/05/2017			Bond Future	1	11,100,000	0.00 Member	Sell
17:07:21	R186	On 04/05/2017			Bond Future	1	11,100,000	0.00 Client	Buy
Total for R186 Bond Future						19	213,000,000	0.00	
12:19:38	R2023	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
12:19:38	R2023	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Sell
13:33:05	R2023	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Buy
13:33:05	R2023	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Sell
14:57:23	R2023	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
14:57:23	R2023	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Buy
14:57:23	R2023	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
14:57:23	R2023	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
14:57:23	R2023	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2023 Bond Future						9	212,800,000	0.00	
15:55:45	R203	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:55:45	R203	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:21:41	R203	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:21:41	R203	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
Total for R203 Bond Future						4	400,000	0.00	
12:19:38	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:19:38	R2037	On 04/05/2017			Bond Future	1	57,800,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Client	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Buy
12:34:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:34:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
12:34:26	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:34:27	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
Total for R2037 Bond Future						55	231,200,000	0.00	
12:19:38	R208	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
12:19:38	R208	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Sell
14:57:55	R208	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
14:57:55	R208	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Buy
14:57:55	R208	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Buy
14:57:55	R208	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
14:57:55	R208	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
Total for R208 Bond Future						7	6,800,000	0.00	
12:19:38	R209	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell
12:19:38	R209	On 04/05/2017			Bond Future	1	5,600,000	0.00 Client	Buy
13:33:05	R209	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:33:05	R209	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:45:18	R209	On 04/05/2017			Bond Future	1	7,800,000	0.00 Member	Sell
14:45:18	R209	On 04/05/2017			Bond Future	1	7,800,000	0.00 Client	Buy
16:27:23	R209	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:27:23	R209	On 04/05/2017			Bond Future	1	8,500,000	0.00 Member	Sell
16:34:03	R209	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:34:03	R209	On 04/05/2017			Bond Future	1	4,200,000	0.00 Member	Sell
16:34:03	R209	On 04/05/2017			Bond Future	1	4,200,000	0.00 Member	Buy
16:34:03	R209	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Buy
16:34:03	R209	On 04/05/2017			Bond Future	1	4,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:26	R209	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Buy
17:33:26	R209	On 04/05/2017			Bond Future	1	20,200,000	0.00 Member	Sell
17:38:25	R209	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:38:25	R209	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:38:25	R209	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Sell
17:38:25	R209	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:38:25	R209	On 04/05/2017			Bond Future	1	14,600,000	0.00 Client	Buy
Total for R209 Bond Future						26	241,600,000	0.00	
13:33:05	R213	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:33:05	R213	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
17:33:26	R213	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:33:26	R213	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:37:09	R213	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
17:37:09	R213	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R213 Bond Future						6	108,000,000	0.00	
13:33:05	R214	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:33:05	R214	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R214 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						128	1,113,800,000	0.00	