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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:08	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:36:08	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Buy
14:29:31	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Buy
14:29:31	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Sell
14:29:31	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Buy
14:29:31	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Sell
15:13:56	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Client	Buy
15:13:56	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Sell
15:15:59	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Member	Buy
15:15:59	R186	On 04/05/2017		Bond Future	1	9,000,000	0.00 Client	Sell
17:49:03	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Member	Sell
17:49:03	R186	On 04/05/2017		Bond Future	1	75,500,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017		Bond Future	1	14,000,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017		Bond Future	1	50,500,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017		Bond Future	1	1,400,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017		Bond Future	1	50,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Sell
17:52:12	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:52:12	R186	On 04/05/2017			Bond Future	1	50,500,000	0.00 Client	Sell
Total for R186 Bond Future						32	394,000,000	0.00	
11:29:13	R2023	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
11:29:13	R2023	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2023 Bond Future						2	200,000	0.00	
9:33:01	R2035	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
9:33:01	R2035	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
9:50:30	R2035	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
9:50:30	R2035	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
9:50:30	R2035	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
9:50:30	R2035	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
9:50:30	R2035	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
Total for R2035 Bond Future						7	6,400,000	0.00	
9:33:02	R2037	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:33:02	R2037	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
9:52:37	R2037	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
9:52:37	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
9:52:37	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
9:52:37	R2037	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
9:52:37	R2037	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2037 Bond Future						7	28,000,000	0.00	
10:12:01	R2040	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:12:01	R2040	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:26:47	R2040	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:26:47	R2040	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	24,000,000	0.00	
9:45:04	R2044	On 04/05/2017			Bond Future	1	182,000,000	0.00 Member	Buy
9:45:04	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
9:45:04	R2044	On 04/05/2017			Bond Future	1	182,000,000	0.00 Member	Sell
9:45:04	R2044	On 04/05/2017			Bond Future	1	131,000,000	0.00 Member	Sell
10:27:36	R2044	On 04/05/2017			Bond Future	1	182,000,000	0.00 Client	Buy
10:27:36	R2044	On 04/05/2017			Bond Future	1	182,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	23,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	79,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	79,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	23,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	16,000,000	0.00 Member	Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	79,000,000	0.00 Member	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:28:17	R2044	On 04/05/2017			Bond Future	1	23,000,000	0.00 Member	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	16,000,000	0.00 Member	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	16,000,000	0.00 Client	Buy
10:28:17	R2044	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2044 Bond Future						23	1,252,000,000	0.00	
14:29:31	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Sell
14:29:31	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Buy
14:29:31	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Buy
14:29:31	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Sell
15:14:34	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Sell
15:14:34	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Client	Buy
15:15:33	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Client	Sell
15:15:33	R207	On 04/05/2017			Bond Future	1	14,600,000	0.00 Member	Buy
17:38:25	R207	On 04/05/2017			Bond Future	1	35,300,000	0.00 Member	Sell
17:38:25	R207	On 04/05/2017			Bond Future	1	35,300,000	0.00 Member	Buy
17:53:15	R207	On 04/05/2017			Bond Future	1	35,300,000	0.00 Client	Sell
17:53:15	R207	On 04/05/2017			Bond Future	1	35,300,000	0.00 Member	Buy
Total for R207 Bond Future						12	258,000,000	0.00	
14:29:31	R208	On 04/05/2017			Bond Future	1	16,000,000	0.00 Member	Sell
14:29:31	R208	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Buy
14:29:31	R208	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Buy
14:29:31	R208	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Sell
15:14:14	R208	On 04/05/2017			Bond Future	1	18,000,000	0.00 Client	Buy
15:14:14	R208	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Sell
15:15:08	R208	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:15:08	R208	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:15:08	R208	On 04/05/2017			Bond Future	1	16,000,000	0.00 Client	Sell
15:15:08	R208	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:15:08	R208	On 04/05/2017			Bond Future	1	16,000,000	0.00 Member	Buy
16:36:23	R208	On 04/05/2017			Bond Future	1	2,100,000	0.00 Client	Sell
16:36:23	R208	On 04/05/2017			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
17:38:25	R208	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Sell
17:38:25	R208	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Buy
17:52:42	R208	On 04/05/2017			Bond Future	1	6,500,000	0.00 Client	Sell
17:52:42	R208	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Buy
Total for R208 Bond Future						17	174,200,000	0.00	
17:38:25	R209	On 04/05/2017			Bond Future	1	9,600,000	0.00 Member	Buy
17:38:25	R209	On 04/05/2017			Bond Future	1	9,600,000	0.00 Member	Sell
17:52:59	R209	On 04/05/2017			Bond Future	1	9,600,000	0.00 Client	Buy
17:52:59	R209	On 04/05/2017			Bond Future	1	9,600,000	0.00 Member	Sell
Total for R209 Bond Future						4	38,400,000	0.00	
Grand Total for all Instruments						108	2,175,200,000	0.00	