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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:59:20	R186	On 04/05/2017		Bond Future	1	4,500,000	0.00 Member	Sell
14:59:20	R186	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Buy
15:53:11	R186	On 04/05/2017		Bond Future	1	35,100,000	0.00 Member	Sell
15:53:11	R186	On 04/05/2017		Bond Future	1	101,000,000	0.00 Member	Buy
16:08:06	R186	On 04/05/2017		Bond Future	1	4,500,000	0.00 Client	Sell
16:08:06	R186	On 04/05/2017		Bond Future	1	15,500,000	0.00 Member	Buy
16:08:06	R186	On 04/05/2017		Bond Future	1	15,500,000	0.00 Member	Sell
16:08:06	R186	On 04/05/2017		Bond Future	1	15,500,000	0.00 Client	Sell
16:08:06	R186	On 04/05/2017		Bond Future	1	4,500,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017		Bond Future	1	10,200,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017		Bond Future	1	35,100,000	0.00 Client	Sell
16:13:22	R186	On 04/05/2017		Bond Future	1	49,600,000	0.00 Client	Sell
16:13:22	R186	On 04/05/2017		Bond Future	1	4,800,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Client	Sell
16:13:22	R186	On 04/05/2017		Bond Future	1	4,800,000	0.00 Client	Sell
16:13:22	R186	On 04/05/2017		Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017			Bond Future	1	35,100,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	49,600,000	0.00 Member	Buy
16:13:22	R186	On 04/05/2017			Bond Future	1	49,600,000	0.00 Member	Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Member	Sell
16:13:22	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Client	Sell
16:42:48	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
16:42:48	R186	On 04/05/2017			Bond Future	1	103,900,000	0.00 Member	Buy
16:45:25	R186	On 04/05/2017			Bond Future	1	44,300,000	0.00 Client	Sell
16:45:25	R186	On 04/05/2017			Bond Future	1	44,300,000	0.00 Member	Sell
16:45:25	R186	On 04/05/2017			Bond Future	1	44,300,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	22,800,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	10,500,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	22,800,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	10,500,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	10,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	22,800,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
16:45:26	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Client	Sell
16:45:26	R186	On 04/05/2017			Bond Future	1	6,500,000	0.00 Client	Sell
17:05:59	R186	On 04/05/2017			Bond Future	1	13,900,000	0.00 Member	Buy
17:05:59	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Client	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	2,900,000	0.00 Client	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Buy
17:12:07	R186	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Buy
17:12:07	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Sell
17:12:07	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:12:07	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
17:12:08	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
Total for R186 Bond Future						91	955,200,000	0.00	
14:20:27	R2023	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
14:20:27	R2023	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:09:43	R2023	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:09:43	R2023	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	40,000,000	0.00	
12:12:00	R2030	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
12:12:00	R2030	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
15:20:28	R2030	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
15:20:28	R2030	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
Total for R2030 Bond Future						4	2,800,000	0.00	
11:44:08	R2040	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
11:44:08	R2040	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:10:47	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:10:47	R2040	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:25:13	R2040	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Sell
12:25:13	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:25:13	R2040	On 04/05/2017			Bond Future	1	3,900,000	0.00 Client	Sell
12:25:13	R2040	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Buy
12:25:13	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2040 Bond Future						9	24,000,000	0.00	
14:20:27	R209	On 04/05/2017			Bond Future	1	79,300,000	0.00 Member	Buy
14:20:27	R209	On 04/05/2017			Bond Future	1	79,300,000	0.00 Member	Sell
16:09:02	R209	On 04/05/2017			Bond Future	1	79,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:02	R209	On 04/05/2017			Bond Future	1	79,300,000	0.00 Client	Buy
Total for R209 Bond Future						4	317,200,000	0.00	
Grand Total for all Instruments						112	1,339,200,000	0.00	