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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:14	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Member	Buy
11:38:14	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Member	Sell
12:27:13	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Member	Sell
12:27:13	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Client	Buy
13:58:17	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Buy
13:58:17	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Sell
16:08:42	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
16:08:42	R186	On 03/08/2017		Bond Future	1	1,500,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	20,300,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	1,500,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	2,900,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	1,200,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	2,900,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017		Bond Future	1	400,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017		Bond Future	1	48,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	20,500,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	48,200,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	20,300,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	20,300,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	48,200,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	20,500,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Client	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	20,500,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Sell
16:30:22	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
16:30:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
Total for R186 Bond Future						37	406,200,000	0.00	
12:03:13	R2023	On 03/08/2017			Bond Future	1	49,000,000	0.00 Member	Sell
12:03:13	R2023	On 03/08/2017			Bond Future	1	15,700,000	0.00 Member	Buy
16:55:25	R2023	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Buy
16:55:25	R2023	On 03/08/2017			Bond Future	1	15,700,000	0.00 Member	Sell
16:55:25	R2023	On 03/08/2017			Bond Future	1	15,700,000	0.00 Client	Buy
16:55:25	R2023	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Sell
16:55:25	R2023	On 03/08/2017			Bond Future	1	33,300,000	0.00 Client	Buy
Total for R2023 Bond Future						7	196,000,000	0.00	
11:42:16	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:42:16	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
Total for R2030 Bond Future						2	200,000	0.00	
15:27:38	R2032	On 03/08/2017			Bond Future	1	49,300,000	0.00 Member	Sell
15:27:38	R2032	On 03/08/2017			Bond Future	1	49,300,000	0.00 Client	Buy
Total for R2032 Bond Future						2	98,600,000	0.00	
11:06:09	R204	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Buy
11:06:09	R204	On 03/08/2017			Bond Future	1	7,600,000	0.00 Member	Sell
11:06:09	R204	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Buy
11:06:09	R204	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Sell
11:11:50	R204	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Sell
11:11:50	R204	On 03/08/2017			Bond Future	1	12,200,000	0.00 Client	Buy
11:12:18	R204	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Sell
11:12:18	R204	On 03/08/2017			Bond Future	1	7,600,000	0.00 Client	Sell
11:12:18	R204	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
11:12:18	R204	On 03/08/2017			Bond Future	1	7,600,000	0.00 Member	Buy
11:12:18	R204	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R204 Bond Future						11	97,600,000	0.00	
10:52:09	R209	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Sell
10:52:09	R209	On 03/08/2017			Bond Future	1	4,700,000	0.00 Client	Buy
16:18:28	R209	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
16:18:28	R209	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R209 Bond Future						4	15,000,000	0.00	
12:03:13	R213	On 03/08/2017			Bond Future	1	107,700,000	0.00 Member	Sell
12:03:13	R213	On 03/08/2017			Bond Future	1	14,000,000	0.00 Member	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:56:45	R213	On 03/08/2017			Bond Future	1	32,000,000	0.00 Member	Sell
16:56:45	R213	On 03/08/2017			Bond Future	1	32,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:45	R213	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	56,700,000	0.00 Member	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	32,000,000	0.00 Client	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	56,700,000	0.00 Member	Sell
16:56:45	R213	On 03/08/2017			Bond Future	1	14,000,000	0.00 Client	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	56,700,000	0.00 Client	Buy
16:56:45	R213	On 03/08/2017			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R213 Bond Future						13	430,800,000	0.00	
Grand Total for all Instruments						76	1,244,400,000	0.00	