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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:22	I2025	On 02/11/2017		Bond Future	1	3,500,000	0.00 Member	Buy
10:34:22	I2025	On 02/11/2017		Bond Future	1	3,500,000	0.00 Member	Sell
14:26:40	I2025	On 02/11/2017		Bond Future	1	3,500,000	0.00 Member	Sell
14:26:40	I2025	On 02/11/2017		Bond Future	1	3,500,000	0.00 Client	Buy
Total for I2025 Bond Future					4	14,000,000	0.00	
10:34:22	R186	On 02/11/2017		Bond Future	1	11,400,000	0.00 Member	Buy
10:34:22	R186	On 02/11/2017		Bond Future	1	11,400,000	0.00 Member	Sell
13:08:55	R186	On 02/11/2017		Bond Future	1	5,000,000	0.00 Member	Sell
13:08:55	R186	On 02/11/2017		Bond Future	1	5,000,000	0.00 Member	Buy
13:47:06	R186	On 02/11/2017		Bond Future	1	5,000,000	0.00 Client	Buy
13:47:06	R186	On 02/11/2017		Bond Future	1	5,000,000	0.00 Member	Sell
15:11:08	R186	On 02/11/2017		Bond Future	1	11,400,000	0.00 Client	Buy
15:11:08	R186	On 02/11/2017		Bond Future	1	11,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	65,600,000	0.00	
10:10:02	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
10:10:02	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
10:15:33	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Buy
10:15:33	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	12,000,000	0.00	
10:51:59	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,800,000	0.00 Member	Sell
10:51:59	R209	On 01/02/2018	9.85	Put	Bond Future	1	33,800,000	0.00 Client	Buy
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	24,000,000	0.00 Client	Sell
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	14,300,000	0.00 Member	Sell
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	24,000,000	0.00 Member	Buy
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	24,000,000	0.00 Member	Sell
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	14,300,000	0.00 Client	Sell
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,700,000	0.00 Member	Buy
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,700,000	0.00 Member	Sell
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,800,000	0.00 Member	Buy
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	14,300,000	0.00 Member	Buy
10:55:48	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,800,000	0.00 Client	Sell
11:06:49	R209	On 01/02/2018	9.85	Put	Bond Future	1	21,800,000	0.00 Client	Sell
11:06:49	R209	On 01/02/2018	9.85	Put	Bond Future	1	48,100,000	0.00 Client	Buy
Total for R209 Bond Future						14	327,400,000	0.00	
Grand Total for all Instruments						30	419,000,000	0.00	