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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:14	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
11:19:14	R186	On 02/11/2017		Bond Future	1	31,400,000	0.00 Member	Buy
11:27:16	R186	On 02/11/2017		Bond Future	1	5,200,000	0.00 Member	Sell
11:27:16	R186	On 02/11/2017		Bond Future	1	23,200,000	0.00 Member	Sell
11:29:20	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Buy
11:29:20	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Sell
11:29:37	R186	On 02/11/2017		Bond Future	1	5,200,000	0.00 Member	Buy
11:29:37	R186	On 02/11/2017		Bond Future	1	5,200,000	0.00 Client	Sell
11:29:52	R186	On 02/11/2017		Bond Future	1	23,200,000	0.00 Member	Buy
11:29:52	R186	On 02/11/2017		Bond Future	1	23,200,000	0.00 Client	Sell
11:55:09	R186	On 02/11/2017		Bond Future	1	8,200,000	0.00 Member	Sell
11:55:09	R186	On 02/11/2017		Bond Future	1	2,600,000	0.00 Member	Buy
12:39:53	R186	On 02/11/2017		Bond Future	1	2,600,000	0.00 Member	Sell
12:39:53	R186	On 02/11/2017		Bond Future	1	2,600,000	0.00 Client	Buy
12:39:53	R186	On 02/11/2017		Bond Future	1	5,600,000	0.00 Member	Buy
12:39:53	R186	On 02/11/2017		Bond Future	1	5,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:39:53	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Sell
13:38:01	R186	On 01/02/2018			Bond Future	1	43,100,000	0.00 Member	Sell
13:38:01	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
13:49:36	R186	On 01/02/2018			Bond Future	1	4,500,000	0.00 Client	Buy
13:49:36	R186	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
13:49:36	R186	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
13:49:37	R186	On 01/02/2018			Bond Future	1	18,700,000	0.00 Member	Buy
13:49:37	R186	On 01/02/2018			Bond Future	1	18,200,000	0.00 Member	Buy
13:49:37	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
13:49:37	R186	On 01/02/2018			Bond Future	1	18,700,000	0.00 Member	Sell
13:49:37	R186	On 01/02/2018			Bond Future	1	18,200,000	0.00 Client	Buy
13:49:37	R186	On 01/02/2018			Bond Future	1	18,200,000	0.00 Member	Sell
13:49:37	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
13:49:37	R186	On 01/02/2018			Bond Future	1	18,700,000	0.00 Client	Buy
13:51:25	R186	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
13:51:25	R186	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Buy
14:13:24	R186	On 02/11/2017			Bond Future	1	520,000,000	0.00 Member	Buy
14:13:24	R186	On 02/11/2017			Bond Future	1	219,200,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	219,200,000	0.00 Client	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Client	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	5,900,000	0.00 Client	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	92,400,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	219,200,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	92,400,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	194,300,000	0.00 Member	Buy
14:57:13	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	194,300,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	194,300,000	0.00 Client	Sell
14:57:13	R186	On 02/11/2017			Bond Future	1	92,400,000	0.00 Client	Sell
15:02:07	R186	On 02/11/2017			Bond Future	1	501,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:02:07	R186	On 02/11/2017			Bond Future	1	211,600,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
15:10:10	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
15:10:10	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	187,500,000	0.00 Member	Buy
15:10:10	R186	On 02/11/2017			Bond Future	1	187,500,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	89,100,000	0.00 Member	Buy
15:10:10	R186	On 02/11/2017			Bond Future	1	89,100,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Member	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	89,100,000	0.00 Client	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Member	Buy
15:10:10	R186	On 02/11/2017			Bond Future	1	7,300,000	0.00 Client	Sell
15:10:10	R186	On 02/11/2017			Bond Future	1	187,500,000	0.00 Client	Sell
15:10:54	R186	On 02/11/2017			Bond Future	1	211,600,000	0.00 Member	Buy
15:10:54	R186	On 02/11/2017			Bond Future	1	211,600,000	0.00 Client	Sell
15:32:27	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Buy
15:32:27	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Sell
16:01:43	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:01:43	R186	On 02/11/2017			Bond Future	1	31,400,000	0.00 Member	Buy
16:54:42	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Client	Buy
16:54:42	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Sell
17:21:58	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Sell
17:21:58	R186	On 02/11/2017			Bond Future	1	23,200,000	0.00 Member	Sell
17:22:47	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:22:47	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:23:07	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Buy
17:23:07	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Client	Sell
17:23:26	R186	On 02/11/2017			Bond Future	1	23,200,000	0.00 Member	Buy
17:23:26	R186	On 02/11/2017			Bond Future	1	23,200,000	0.00 Client	Sell
Total for R186 Bond Future						84	4,634,000,000	0.00	
9:28:12	R2023	On 02/11/2017			Bond Future	1	115,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:28:12	R2023	On 02/11/2017			Bond Future	1	246,500,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	14,800,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	30,500,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	37,300,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	9,900,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	30,500,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	115,000,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	14,800,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	37,300,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	14,800,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	37,300,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Sell
14:02:45	R2023	On 02/11/2017			Bond Future	1	30,500,000	0.00 Member	Buy
14:02:45	R2023	On 02/11/2017			Bond Future	1	115,000,000	0.00 Member	Sell
Total for R2023 Bond Future						31	986,000,000	0.00	
13:55:57	R204	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Sell
13:55:57	R204	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
13:57:59	R204	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:57:59	R204	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
Total for R204 Bond Future						4	17,200,000	0.00	
13:38:01	R2044	On 01/02/2018			Bond Future	1	67,900,000	0.00 Member	Sell
13:38:01	R2044	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Buy
13:48:05	R2044	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Sell
13:48:05	R2044	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
13:48:05	R2044	On 01/02/2018			Bond Future	1	58,400,000	0.00 Member	Sell
13:48:05	R2044	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
13:48:05	R2044	On 01/02/2018			Bond Future	1	58,400,000	0.00 Client	Buy
13:48:05	R2044	On 01/02/2018			Bond Future	1	6,200,000	0.00 Client	Buy
13:48:05	R2044	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Buy
13:48:05	R2044	On 01/02/2018			Bond Future	1	58,400,000	0.00 Member	Buy
Total for R2044 Bond Future						10	271,600,000	0.00	
13:51:25	R207	On 02/11/2017			Bond Future	1	22,400,000	0.00 Client	Sell
13:51:25	R207	On 02/11/2017			Bond Future	1	22,400,000	0.00 Client	Buy
13:51:25	R207	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
13:51:25	R207	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R207 Bond Future						4	47,600,000	0.00	
13:38:01	R208	On 01/02/2018			Bond Future	1	414,500,000	0.00 Member	Sell
13:38:01	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	53,400,000	0.00 Member	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	217,400,000	0.00 Client	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	217,400,000	0.00 Member	Sell
13:50:49	R208	On 01/02/2018			Bond Future	1	6,200,000	0.00 Client	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	53,400,000	0.00 Client	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	132,300,000	0.00 Member	Sell
13:50:49	R208	On 01/02/2018			Bond Future	1	132,300,000	0.00 Client	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:49	R208	On 01/02/2018			Bond Future	1	53,400,000	0.00 Member	Sell
13:50:49	R208	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Sell
13:50:49	R208	On 01/02/2018			Bond Future	1	217,400,000	0.00 Member	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	132,300,000	0.00 Member	Buy
13:50:49	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Client	Buy
13:51:25	R208	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Sell
13:51:25	R208	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R208 Bond Future						18	1,663,800,000	0.00	
13:51:25	R209	On 02/11/2017			Bond Future	1	12,400,000	0.00 Client	Buy
13:51:25	R209	On 02/11/2017			Bond Future	1	12,400,000	0.00 Client	Sell
15:17:31	R209	On 02/11/2017			Bond Future	1	24,900,000	0.00 Member	Buy
15:17:31	R209	On 02/11/2017			Bond Future	1	24,900,000	0.00 Client	Sell
17:17:55	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
17:17:55	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:30:46	R209	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Buy
17:30:46	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:30:46	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:30:46	R209	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:30:46	R209	On 02/11/2017			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R209 Bond Future						11	98,600,000	0.00	
Grand Total for all Instruments						162	7,718,800,000	0.00	