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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:15	I2038	On 01/02/2018		Bond Future	1	15,400,000	0.00 Member	Sell
16:59:15	I2038	On 01/02/2018		Bond Future	1	9,300,000	0.00 Member	Buy
17:06:13	I2038	On 01/02/2018		Bond Future	1	4,500,000	0.00 Member	Sell
17:06:13	I2038	On 01/02/2018		Bond Future	1	4,500,000	0.00 Client	Buy
17:06:13	I2038	On 01/02/2018		Bond Future	1	4,500,000	0.00 Member	Buy
17:06:13	I2038	On 01/02/2018		Bond Future	1	1,600,000	0.00 Member	Sell
17:06:13	I2038	On 01/02/2018		Bond Future	1	1,600,000	0.00 Member	Buy
17:06:13	I2038	On 01/02/2018		Bond Future	1	9,300,000	0.00 Member	Sell
17:06:13	I2038	On 01/02/2018		Bond Future	1	1,600,000	0.00 Client	Buy
17:06:13	I2038	On 01/02/2018		Bond Future	1	9,300,000	0.00 Client	Buy
Total for I2038 Bond Future					10	61,600,000	0.00	
10:23:01	R186	On 01/02/2018		Bond Future	1	4,300,000	0.00 Member	Buy
10:23:01	R186	On 01/02/2018		Bond Future	1	27,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:40	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
11:05:40	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
11:09:03	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Buy
11:09:03	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
15:41:04	R186	On 01/02/2018			Bond Future	1	9,100,000	0.00 Member	Sell
15:41:04	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	17,000,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	17,000,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	4,300,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	17,000,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	4,300,000	0.00 Member	Sell
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
16:02:42	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:55:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:55:21	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:55:21	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:55:21	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:55:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:55:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:55:21	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:55:21	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						36	205,200,000	0.00	
8:45:40	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Buy
8:45:40	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
16:04:24	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
16:04:24	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	40,000,000	0.00	
10:23:01	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
10:23:01	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
16:03:10	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
16:03:10	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Buy
Total for R2032 Bond Future						4	13,600,000	0.00	
10:23:01	R2035	On 01/02/2018			Bond Future	1	40,100,000	0.00 Member	Buy
10:23:01	R2035	On 01/02/2018			Bond Future	1	40,100,000	0.00 Member	Sell
16:02:55	R2035	On 01/02/2018			Bond Future	1	40,100,000	0.00 Member	Sell
16:02:55	R2035	On 01/02/2018			Bond Future	1	40,100,000	0.00 Client	Buy
Total for R2035 Bond Future						4	160,400,000	0.00	
9:43:10	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Buy
9:43:10	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Sell
Total for R204 Bond Future						2	78,000,000	0.00	
15:41:04	R2040	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:41:04	R2040	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2040 Bond Future						2	6,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:05:40	R2044	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
11:05:40	R2044	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Buy
11:08:48	R2044	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
11:08:48	R2044	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	40,000,000	0.00	
10:23:01	R2048	On 01/02/2018			Bond Future	1	48,600,000	0.00 Member	Sell
10:23:01	R2048	On 01/02/2018			Bond Future	1	17,000,000	0.00 Member	Buy
10:39:38	R2048	On 01/02/2018			Bond Future	1	31,600,000	0.00 Member	Sell
10:39:38	R2048	On 01/02/2018			Bond Future	1	31,600,000	0.00 Client	Buy
10:39:38	R2048	On 01/02/2018			Bond Future	1	31,600,000	0.00 Member	Buy
10:39:38	R2048	On 01/02/2018			Bond Future	1	17,000,000	0.00 Client	Buy
10:39:38	R2048	On 01/02/2018			Bond Future	1	17,000,000	0.00 Member	Sell
Total for R2048 Bond Future						7	194,400,000	0.00	
10:23:01	R207	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
10:23:01	R207	On 01/02/2018			Bond Future	1	25,300,000	0.00 Member	Sell
16:04:04	R207	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
16:04:04	R207	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
16:04:04	R207	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Buy
16:04:04	R207	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:04:04	R207	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R207 Bond Future						7	101,200,000	0.00	
10:23:01	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Buy
10:23:01	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell
14:53:24	R208	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
14:53:24	R208	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
15:00:07	R208	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Sell
15:00:07	R208	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
16:03:28	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell
16:03:28	R208	On 01/02/2018			Bond Future	1	5,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R208 Bond Future						8	49,200,000	0.00	
14:53:24	R214	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:53:24	R214	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:59:54	R214	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:59:54	R214	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R214 Bond Future						4	12,000,000	0.00	
Grand Total for all Instruments						92	961,600,000	0.00	