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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:31:36	I2038	On 03/08/2017		Bond Future	1	2,000,000	0.00 Client	Buy
13:31:36	I2038	On 03/08/2017		Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2038 Bond Future					2	4,000,000	0.00	
9:39:52	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:39:52	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Client	Sell
15:04:00	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
15:04:00	R186	On 03/08/2017		Bond Future	1	17,800,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017		Bond Future	1	11,100,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017		Bond Future	1	1,700,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017		Bond Future	1	800,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017		Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:42:32	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	11,100,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
15:42:32	R186	On 03/08/2017			Bond Future	1	11,100,000	0.00 Member	Buy
16:02:18	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Sell
16:02:18	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Buy
16:03:56	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:03:56	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Buy
16:47:41	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Member	Sell
16:47:41	R186	On 03/08/2017			Bond Future	1	92,300,000	0.00 Member	Buy
16:59:17	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:59:17	R186	On 03/08/2017			Bond Future	1	12,400,000	0.00 Member	Buy
17:04:49	R186	On 03/08/2017			Bond Future	1	52,200,000	0.00 Member	Buy
17:04:49	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Member	Buy
17:04:49	R186	On 03/08/2017			Bond Future	1	52,200,000	0.00 Client	Sell
17:04:49	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Sell
17:04:49	R186	On 03/08/2017			Bond Future	1	52,200,000	0.00 Member	Sell
17:04:49	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
17:04:49	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
17:04:49	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:32:46	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:32:46	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Sell
17:32:47	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:32:47	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:32:47	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:32:47	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Client	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Member	Sell
17:33:19	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Member	Buy
17:33:19	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Client	Sell
Total for R186 Bond Future						92	3,510,000,000	0.00	
9:59:06	R2023	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
9:59:06	R2023	On 03/08/2017			Bond Future	1	52,700,000	0.00 Member	Buy
10:23:19	R2023	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:23:19	R2023	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	46,000,000	0.00 Member	Buy
10:23:19	R2023	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
10:23:19	R2023	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	46,000,000	0.00 Member	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	46,000,000	0.00 Client	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Buy
10:23:19	R2023	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
10:23:19	R2023	On 03/08/2017			Bond Future	1	4,100,000	0.00 Client	Sell
15:19:37	R2023	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:19:37	R2023	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2023 Bond Future						15	214,800,000	0.00	
14:56:15	R207	On 03/08/2017			Bond Future	1	20,900,000	0.00 Member	Buy
14:56:15	R207	On 03/08/2017			Bond Future	1	20,900,000	0.00 Client	Sell
17:02:47	R207	On 03/08/2017			Bond Future	1	9,700,000	0.00 Member	Buy
17:02:47	R207	On 03/08/2017			Bond Future	1	9,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R207 Bond Future				4	61,200,000		0.00
	Grand Total for all Instruments				113	3,790,000,000		0.00