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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:29	R186	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Buy
12:15:29	R186	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Sell
12:20:58	R186	On 02/11/2017		Bond Future	1	100,000	0.00 Client	Sell
12:20:58	R186	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Buy
14:20:21	R186	On 03/08/2017		Bond Future	1	48,500,000	0.00 Member	Sell
14:20:21	R186	On 03/08/2017		Bond Future	1	48,500,000	0.00 Member	Buy
14:20:21	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Member	Buy
14:20:21	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Member	Sell
17:11:11	R186	On 03/08/2017		Bond Future	1	14,800,000	0.00 Member	Sell
17:11:11	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Member	Sell
17:11:11	R186	On 03/08/2017		Bond Future	1	14,800,000	0.00 Client	Buy
17:11:11	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Client	Buy
17:11:11	R186	On 03/08/2017		Bond Future	1	14,800,000	0.00 Member	Buy
17:11:34	R186	On 03/08/2017		Bond Future	1	14,800,000	0.00 Member	Buy
17:11:34	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Member	Buy
17:11:34	R186	On 03/08/2017		Bond Future	1	33,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:11:34	R186	On 03/08/2017			Bond Future	1	14,800,000	0.00 Client	Sell
17:11:34	R186	On 03/08/2017			Bond Future	1	14,800,000	0.00 Member	Sell
Total for R186 Bond Future						18	388,400,000	0.00	
14:20:21	R2023	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:20:21	R2023	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:20:21	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:20:21	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:12:07	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:12:07	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:12:07	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:12:07	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:12:07	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:12:30	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:12:30	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:12:30	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:12:30	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:12:30	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2023 Bond Future						14	17,600,000	0.00	
12:15:29	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
12:15:29	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
12:20:41	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
12:20:41	R2030	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
14:20:21	R2030	On 03/08/2017			Bond Future	1	23,600,000	0.00 Member	Buy
14:20:21	R2030	On 03/08/2017			Bond Future	1	23,600,000	0.00 Member	Sell
14:20:21	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
14:20:21	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
14:31:39	R2030	On 03/08/2017			Bond Future	1	351,000,000	0.00 Member	Sell
14:31:39	R2030	On 03/08/2017			Bond Future	1	339,000,000	0.00 Member	Buy
14:33:09	R2030	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
14:33:09	R2030	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Sell
14:33:09	R2030	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:31	R2030	On 03/08/2017			Bond Future	1	339,000,000	0.00 Client	Buy
14:33:31	R2030	On 03/08/2017			Bond Future	1	339,000,000	0.00 Member	Sell
17:13:05	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Sell
17:13:05	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Buy
17:13:05	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
17:13:05	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
17:13:05	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Sell
17:13:28	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
17:13:28	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Buy
17:13:28	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
17:13:28	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Buy
17:13:28	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R2030 Bond Future						25	1,593,200,000	0.00	
9:08:24	R2032	On 03/08/2017			Bond Future	1	16,400,000	0.00 Client	Buy
9:08:24	R2032	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Sell
10:51:56	R2032	On 03/08/2017			Bond Future	1	3,600,000	0.00 Client	Buy
10:51:56	R2032	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Sell
14:31:39	R2032	On 03/08/2017			Bond Future	1	15,500,000	0.00 Member	Sell
14:31:39	R2032	On 03/08/2017			Bond Future	1	15,500,000	0.00 Client	Buy
Total for R2032 Bond Future						6	71,000,000	0.00	
14:20:21	R204	On 03/08/2017			Bond Future	1	90,300,000	0.00 Member	Sell
14:20:21	R204	On 03/08/2017			Bond Future	1	90,300,000	0.00 Member	Buy
14:20:21	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Member	Sell
14:20:21	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Member	Buy
17:16:07	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Member	Buy
17:16:07	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Sell
17:16:07	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Client	Sell
17:16:07	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Buy
17:16:07	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Client	Sell
17:17:12	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Client	Buy
17:17:12	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:12	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Client	Buy
17:17:12	R204	On 03/08/2017			Bond Future	1	57,800,000	0.00 Member	Sell
17:17:12	R204	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Buy
Total for R204 Bond Future						14	722,400,000	0.00	
14:20:21	R207	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Buy
14:20:21	R207	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Sell
14:20:21	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Member	Sell
14:20:21	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Member	Buy
17:13:56	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Client	Buy
17:13:56	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Client	Buy
17:13:56	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Buy
17:13:56	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Sell
17:13:56	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Member	Sell
17:14:30	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Client	Sell
17:14:30	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Buy
17:14:30	R207	On 03/08/2017			Bond Future	1	45,300,000	0.00 Member	Buy
17:14:30	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Client	Sell
17:14:30	R207	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Sell
Total for R207 Bond Future						14	564,800,000	0.00	
10:51:56	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
10:51:56	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
13:44:46	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
13:44:46	R208	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:20:21	R208	On 03/08/2017			Bond Future	1	7,000,000	0.00 Member	Sell
14:20:21	R208	On 03/08/2017			Bond Future	1	7,000,000	0.00 Member	Buy
14:20:21	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
14:20:21	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:15:12	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
17:15:12	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Buy
17:15:12	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Buy
17:15:12	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:12	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:15:36	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:15:36	R208	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:15:36	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
17:15:36	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Sell
17:15:36	R208	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R208 Bond Future						18	66,000,000	0.00	
14:31:39	R209	On 03/08/2017			Bond Future	1	7,900,000	0.00 Member	Sell
14:31:39	R209	On 03/08/2017			Bond Future	1	7,900,000	0.00 Client	Buy
Total for R209 Bond Future						2	15,800,000	0.00	
Grand Total for all Instruments						111	3,439,200,000	0.00	