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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:06	I2029	On 04/05/2017		Bond Future	1	227,200,000	0.00 Member	Buy
12:19:06	I2029	On 04/05/2017		Bond Future	1	177,000,000	0.00 Member	Sell
12:21:29	I2029	On 04/05/2017		Bond Future	1	50,200,000	0.00 Member	Buy
12:21:29	I2029	On 04/05/2017		Bond Future	1	50,200,000	0.00 Member	Sell
12:21:29	I2029	On 04/05/2017		Bond Future	1	50,200,000	0.00 Client	Sell
12:21:46	I2029	On 04/05/2017		Bond Future	1	177,000,000	0.00 Client	Sell
12:21:46	I2029	On 04/05/2017		Bond Future	1	177,000,000	0.00 Member	Buy
Total for I2029 Bond Future					7	908,800,000	0.00	
10:29:12	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:29:12	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:33:55	R186	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
10:33:55	R186	On 04/05/2017		Bond Future	1	2,000,000	0.00 Client	Buy
10:37:06	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:06	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:26:28	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:26:28	R186	On 04/05/2017			Bond Future	1	28,300,000	0.00 Member	Sell
13:39:19	R186	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
13:39:19	R186	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:44:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:44:39	R186	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:49:25	R186	On 04/05/2017			Bond Future	1	6,100,000	0.00 Member	Buy
13:49:25	R186	On 04/05/2017			Bond Future	1	6,100,000	0.00 Client	Buy
13:49:25	R186	On 04/05/2017			Bond Future	1	6,100,000	0.00 Member	Sell
13:49:26	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Client	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
13:49:26	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Member	Sell
13:49:26	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Sell
13:49:26	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Member	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Client	Buy
13:49:26	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:45:14	R186	On 04/05/2017			Bond Future	1	575,000,000	0.00 Member	Buy
14:45:14	R186	On 04/05/2017			Bond Future	1	575,000,000	0.00 Member	Sell
14:51:54	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:51:54	R186	On 04/05/2017			Bond Future	1	575,000,000	0.00 Member	Buy
16:50:54	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Member	Buy
16:50:54	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Member	Sell
16:50:54	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Client	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	13,800,000	0.00 Client	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
16:50:55	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	13,800,000	0.00 Member	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:50:55	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:50:55	R186	On 04/05/2017			Bond Future	1	13,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	44,800,000	0.00 Member	Buy
16:56:56	R186	On 04/05/2017			Bond Future	1	106,800,000	0.00 Member	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	44,800,000	0.00 Member	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	28,600,000	0.00 Member	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	72,000,000	0.00 Member	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	106,800,000	0.00 Member	Buy
16:56:56	R186	On 04/05/2017			Bond Future	1	44,800,000	0.00 Client	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	72,000,000	0.00 Client	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	28,600,000	0.00 Member	Buy
16:56:56	R186	On 04/05/2017			Bond Future	1	106,800,000	0.00 Client	Sell
16:56:56	R186	On 04/05/2017			Bond Future	1	72,000,000	0.00 Member	Buy
16:56:56	R186	On 04/05/2017			Bond Future	1	28,600,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	66,700,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	24,100,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	64,000,000	0.00 Member	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	115,800,000	0.00 Member	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	24,100,000	0.00 Member	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	47,200,000	0.00 Member	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	66,700,000	0.00 Member	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	47,200,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	115,800,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	64,000,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	66,700,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	64,000,000	0.00 Client	Sell
16:56:57	R186	On 04/05/2017			Bond Future	1	47,200,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	24,100,000	0.00 Member	Buy
16:56:57	R186	On 04/05/2017			Bond Future	1	115,800,000	0.00 Client	Sell
17:20:56	R186	On 04/05/2017			Bond Future	1	5,200,000	0.00 Member	Sell
17:20:56	R186	On 04/05/2017			Bond Future	1	104,800,000	0.00 Member	Buy
17:24:27	R186	On 04/05/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	28,300,000	0.00 Client	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Client	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	5,200,000	0.00 Client	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	60,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	28,300,000	0.00 Member	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:24:27	R186	On 04/05/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	60,700,000	0.00 Member	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	28,300,000	0.00 Member	Buy
17:24:27	R186	On 04/05/2017			Bond Future	1	5,200,000	0.00 Member	Buy
17:24:27	R186	On 04/05/2017			Bond Future	1	60,700,000	0.00 Client	Sell
17:24:27	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
Total for R186 Bond Future						86	4,306,400,000	0.00	
13:38:46	R202	On 04/05/2017			Bond Future	1	42,000,000	0.00 Member	Buy
13:38:46	R202	On 04/05/2017			Bond Future	1	42,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	84,000,000	0.00	
12:26:28	R2023	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
12:26:28	R2023	On 04/05/2017			Bond Future	1	35,900,000	0.00 Member	Sell
13:47:49	R2023	On 04/05/2017			Bond Future	1	29,600,000	0.00 Client	Buy
13:47:49	R2023	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
13:47:49	R2023	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Sell
13:47:49	R2023	On 04/05/2017			Bond Future	1	4,900,000	0.00 Client	Buy
13:47:49	R2023	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
13:47:49	R2023	On 04/05/2017			Bond Future	1	29,600,000	0.00 Member	Sell
13:47:49	R2023	On 04/05/2017			Bond Future	1	29,600,000	0.00 Member	Buy
13:47:49	R2023	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Buy
Total for R2023 Bond Future						10	143,600,000	0.00	
15:48:01	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:48:01	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:21:49	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
16:21:49	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:22:20	R2030	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:22:20	R2030	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
17:23:20	R2030	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
17:23:20	R2030	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Sell
Total for R2030 Bond Future						8	126,000,000	0.00	
12:26:28	R2035	On 04/05/2017			Bond Future	1	53,700,000	0.00 Member	Buy
12:26:28	R2035	On 04/05/2017			Bond Future	1	58,500,000	0.00 Member	Sell
13:48:13	R2035	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Buy
13:48:13	R2035	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
13:48:13	R2035	On 04/05/2017			Bond Future	1	4,800,000	0.00 Client	Buy
13:48:14	R2035	On 04/05/2017			Bond Future	1	53,700,000	0.00 Member	Sell
13:48:14	R2035	On 04/05/2017			Bond Future	1	53,700,000	0.00 Client	Buy
Total for R2035 Bond Future						7	234,000,000	0.00	
16:17:23	R2037	On 04/05/2017			Bond Future	1	85,000,000	0.00 Member	Buy
16:17:23	R2037	On 04/05/2017			Bond Future	1	85,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	170,000,000	0.00	
15:01:16	R209	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Sell
15:01:16	R209	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Buy
15:21:30	R209	On 04/05/2017			Bond Future	1	40,000,000	0.00 Client	Sell
15:21:30	R209	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	160,000,000	0.00	
Grand Total for all Instruments						126	6,132,800,000	0.00	