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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
9:27:35	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,000,000	0.00 Member	Buy
9:27:35	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
9:27:35	R186	On 03/08/2017			Bond Future	1	33,000,000	0.00 Member	Sell
9:27:35	R186	On 03/08/2017	8.90	Put	Bond Future	1	105,000,000	0.00 Member	Sell
9:29:34	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
9:29:34	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Sell
9:31:27	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
9:31:27	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
15:45:57	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:45:57	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:12:50	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
16:12:50	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Client	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	7,500,000	0.00 Client	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	7,500,000	0.00 Member	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	7,500,000	0.00 Member	Sell
17:09:33	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
17:09:33	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,100,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	60,700,000	0.00 Client	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	23,800,000	0.00 Client	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,100,000	0.00 Client	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	23,800,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,000,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	60,700,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	4,200,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	4,200,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,100,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	6,200,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	23,800,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	5,000,000	0.00 Client	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	60,700,000	0.00 Member	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	6,200,000	0.00 Client	Buy
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	6,200,000	0.00 Member	Sell
17:11:08	R186	On 03/08/2017	8.90	Put	Bond Future	1	4,200,000	0.00 Client	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	41,000,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	27,500,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	48,000,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	134,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	134,600,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	41,000,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	19,500,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	19,500,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	19,500,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	27,500,000	0.00 Member	Buy
17:53:34	R186	On 03/08/2017			Bond Future	1	27,500,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	134,600,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	48,000,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	48,000,000	0.00 Member	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Sell
17:53:34	R186	On 03/08/2017			Bond Future	1	41,000,000	0.00 Member	Buy
Total for R186 Bond Future						69	2,392,000,000	0.00	
11:16:36	R2030	On 03/08/2017			Bond Future	1	157,800,000	0.00 Member	Buy
11:16:36	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Member	Sell
12:21:01	R2030	On 03/08/2017			Bond Future	1	7,300,000	0.00 Member	Sell
12:21:01	R2030	On 03/08/2017			Bond Future	1	7,300,000	0.00 Client	Buy
12:23:30	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Client	Sell
12:23:30	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Member	Buy
12:23:30	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Member	Sell
12:24:32	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Sell
12:24:32	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Buy
12:24:32	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Member	Buy
12:24:32	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Client	Sell
12:24:32	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Client	Sell
12:30:37	R2030	On 03/08/2017			Bond Future	1	20,300,000	0.00 Member	Sell
12:30:37	R2030	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Buy
12:32:47	R2030	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Sell
12:32:47	R2030	On 03/08/2017			Bond Future	1	5,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:47	R2030	On 03/08/2017			Bond Future	1	6,700,000	0.00 Client	Buy
12:32:47	R2030	On 03/08/2017			Bond Future	1	5,800,000	0.00 Member	Sell
12:32:47	R2030	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Sell
12:32:47	R2030	On 03/08/2017			Bond Future	1	7,800,000	0.00 Client	Buy
12:32:47	R2030	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Buy
12:32:47	R2030	On 03/08/2017			Bond Future	1	5,800,000	0.00 Member	Buy
17:22:53	R2030	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
17:22:53	R2030	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
17:29:16	R2030	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
17:29:16	R2030	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
Total for R2030 Bond Future						26	748,600,000	0.00	
13:04:26	R2032	On 03/08/2017			Bond Future	1	223,500,000	0.00 Member	Sell
13:04:26	R2032	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	99,100,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	99,100,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	99,100,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,700,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	12,700,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	12,700,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	12,700,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
13:10:25	R2032	On 03/08/2017			Bond Future	1	4,300,000	0.00 Client	Buy
13:10:25	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	12,200,000	0.00 Client	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	4,800,000	0.00 Client	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	68,000,000	0.00 Client	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	2,900,000	0.00 Client	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	68,000,000	0.00 Member	Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Sell
13:10:26	R2032	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:10:26	R2032	On 03/08/2017			Bond Future	1	68,000,000	0.00 Member	Buy
Total for R2032 Bond Future						37	894,000,000	0.00	
14:34:08	R2037	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
14:34:08	R2037	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	24,000,000	0.00	
Grand Total for all Instruments						134	4,058,600,000	0.00	