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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:58	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Member	Buy
16:04:58	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Member	Sell
17:10:26	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Client	Buy
17:10:26	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Member	Sell
Total for I2025 Bond Future					4	14,800,000	0.00	
11:33:59	I2038	On 03/08/2017		Bond Future	1	8,000,000	0.00 Client	Buy
11:33:59	I2038	On 03/08/2017		Bond Future	1	8,000,000	0.00 Member	Sell
Total for I2038 Bond Future					2	16,000,000	0.00	
11:33:59	I2050	On 03/08/2017		Bond Future	1	2,000,000	0.00 Client	Sell
11:33:59	I2050	On 03/08/2017		Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	4,000,000	0.00	
12:19:15	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:19:15	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:53:53	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:53:53	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:08:26	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:08:26	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R186 Bond Future						6	10,800,000	0.00	
10:07:19	R2023	On 03/08/2017			Bond Future	1	21,300,000	0.00 Member	Buy
10:07:19	R2023	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
11:54:47	R2023	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Buy
11:54:47	R2023	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Sell
11:54:47	R2023	On 03/08/2017			Bond Future	1	13,500,000	0.00 Member	Sell
11:54:47	R2023	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
11:54:47	R2023	On 03/08/2017			Bond Future	1	13,500,000	0.00 Client	Sell
11:54:47	R2023	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Sell
11:54:47	R2023	On 03/08/2017			Bond Future	1	13,500,000	0.00 Member	Buy
11:54:47	R2023	On 03/08/2017			Bond Future	1	4,700,000	0.00 Client	Sell
Total for R2023 Bond Future						10	85,200,000	0.00	
11:23:08	R2030	On 03/08/2017			Bond Future	1	35,000,000	0.00 Client	Buy
11:23:08	R2030	On 03/08/2017			Bond Future	1	35,000,000	0.00 Member	Sell
17:12:49	R2030	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Buy
17:12:49	R2030	On 03/08/2017			Bond Future	1	17,300,000	0.00 Client	Sell
Total for R2030 Bond Future						4	104,600,000	0.00	
17:12:49	R2032	On 03/08/2017			Bond Future	1	8,200,000	0.00 Member	Buy
17:12:49	R2032	On 03/08/2017			Bond Future	1	8,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2032 Bond Future						2	16,400,000	0.00	
17:12:49	R2035	On 03/08/2017			Bond Future	1	30,600,000	0.00 Member	Buy
17:12:49	R2035	On 03/08/2017			Bond Future	1	30,600,000	0.00 Client	Sell
Total for R2035 Bond Future						2	61,200,000	0.00	
15:53:53	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Buy
15:53:53	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:09:04	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:09:04	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R208 Bond Future						4	14,000,000	0.00	
17:10:53	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
17:10:53	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:12:49	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:12:49	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R212 Bond Future						4	18,400,000	0.00	
Grand Total for all Instruments						40	345,400,000	0.00	