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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:44:35	R186	On 03/08/2017		Bond Future	1	2,100,000	0.00 Member	Sell
9:44:35	R186	On 03/08/2017		Bond Future	1	400,000	0.00 Member	Buy
10:37:18	R186	On 03/08/2017		Bond Future	1	400,000	0.00 Member	Sell
10:37:18	R186	On 03/08/2017		Bond Future	1	1,700,000	0.00 Member	Sell
10:37:18	R186	On 03/08/2017		Bond Future	1	400,000	0.00 Client	Buy
10:37:18	R186	On 03/08/2017		Bond Future	1	1,700,000	0.00 Member	Buy
10:37:18	R186	On 03/08/2017		Bond Future	1	1,700,000	0.00 Client	Buy
11:18:28	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
11:18:28	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Buy
11:27:16	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Sell
11:27:16	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Buy
12:42:11	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Buy
12:42:11	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Sell
13:21:08	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Sell
13:21:08	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Buy
13:48:51	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:48:51	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:12:07	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:12:07	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:12:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:12:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:43:13	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:43:13	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:43:13	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:43:13	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:44:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:44:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
14:44:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:44:43	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
15:38:44	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
15:38:44	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
15:40:48	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
15:40:48	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
15:41:17	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
15:41:17	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
15:41:58	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
15:41:58	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
16:03:26	R186	On 03/08/2017			Bond Future	1	77,600,000	0.00 Member	Buy
16:03:26	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	77,600,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	15,500,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	15,500,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	27,400,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	27,900,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	27,400,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	77,600,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Client	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Sell
16:29:24	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	27,900,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	19,400,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	27,400,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Member	Buy
16:29:24	R186	On 03/08/2017			Bond Future	1	15,500,000	0.00 Member	Buy
Total for R186 Bond Future						65	2,713,400,000	0.00	
Grand Total for all Instruments						65	2,713,400,000	0.00	