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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:01	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Member	Buy
11:29:01	I2038	On 04/05/2017		Bond Future	1	77,900,000	0.00 Member	Sell
11:29:01	I2038	On 04/05/2017		Bond Future	1	77,900,000	0.00 Member	Buy
11:29:01	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Member	Sell
11:31:27	I2038	On 04/05/2017		Bond Future	1	2,600,000	0.00 Member	Sell
11:31:27	I2038	On 04/05/2017		Bond Future	1	2,600,000	0.00 Member	Buy
12:14:05	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Client	Sell
12:14:05	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Member	Buy
12:14:17	I2038	On 04/05/2017		Bond Future	1	77,900,000	0.00 Member	Sell
12:14:17	I2038	On 04/05/2017		Bond Future	1	77,900,000	0.00 Client	Buy
12:14:37	I2038	On 04/05/2017		Bond Future	1	2,600,000	0.00 Member	Sell
12:14:37	I2038	On 04/05/2017		Bond Future	1	2,600,000	0.00 Client	Buy
Total for I2038 Bond Future					12	633,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:01	I2046	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Sell
11:29:01	I2046	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
11:29:01	I2046	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Sell
11:29:01	I2046	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Buy
12:15:18	I2046	On 02/02/2017			Bond Future	1	100,000,000	0.00 Client	Sell
12:15:18	I2046	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
12:15:31	I2046	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Sell
12:15:31	I2046	On 04/05/2017			Bond Future	1	100,000,000	0.00 Client	Buy
16:53:18	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Sell
16:53:18	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Client	Buy
Total for I2046 Bond Future						10	834,000,000	0.00	
16:53:18	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Sell
16:53:18	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Client	Buy
Total for I2050 Bond Future						2	21,400,000	0.00	
11:29:01	IGOV	On 02/02/2017			Index Future	1	610,000	0.00 Member	Buy
11:29:01	IGOV	On 04/05/2017			Index Future	1	610,000	0.00 Member	Sell
11:29:01	IGOV	On 04/05/2017			Index Future	1	480,000	0.00 Member	Buy
11:29:01	IGOV	On 02/02/2017			Index Future	1	130,000	0.00 Member	Sell
11:31:27	IGOV	On 04/05/2017			Index Future	1	40,000	0.00 Member	Sell
11:31:27	IGOV	On 04/05/2017			Index Future	1	10,000	0.00 Member	Buy
13:01:55	IGOV	On 02/02/2017			Index Future	1	480,000	0.00 Member	Sell
13:01:55	IGOV	On 02/02/2017			Index Future	1	480,000	0.00 Client	Sell
13:01:55	IGOV	On 02/02/2017			Index Future	1	130,000	0.00 Client	Sell
13:01:55	IGOV	On 02/02/2017			Index Future	1	480,000	0.00 Member	Buy
13:01:55	IGOV	On 02/02/2017			Index Future	1	130,000	0.00 Member	Buy
13:03:00	IGOV	On 04/05/2017			Index Future	1	130,000	0.00 Member	Sell
13:03:00	IGOV	On 04/05/2017			Index Future	1	130,000	0.00 Member	Buy
13:03:00	IGOV	On 04/05/2017			Index Future	1	480,000	0.00 Member	Sell
13:03:00	IGOV	On 04/05/2017			Index Future	1	480,000	0.00 Client	Buy
13:03:00	IGOV	On 04/05/2017			Index Future	1	130,000	0.00 Client	Buy
13:03:45	IGOV	On 04/05/2017			Index Future	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:03:45	IGOV	On 04/05/2017			Index Future	1	30,000	0.00 Member	Buy
13:03:45	IGOV	On 04/05/2017			Index Future	1	10,000	0.00 Client	Buy
13:03:45	IGOV	On 04/05/2017			Index Future	1	30,000	0.00 Client	Buy
13:03:45	IGOV	On 04/05/2017			Index Future	1	30,000	0.00 Member	Sell
Total for IGOV Index Future						21	5,040,000	0.00	
17:13:03	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:13:03	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:14:26	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:14:26	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R186 Bond Future						4	10,000,000	0.00	
11:29:01	R202	On 04/05/2017			Bond Future	1	174,600,000	0.00 Member	Sell
11:29:01	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Buy
11:29:01	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Sell
11:29:01	R202	On 04/05/2017			Bond Future	1	174,600,000	0.00 Member	Buy
12:16:05	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Buy
12:16:05	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Client	Sell
12:16:19	R202	On 04/05/2017			Bond Future	1	174,600,000	0.00 Client	Buy
12:16:19	R202	On 04/05/2017			Bond Future	1	174,600,000	0.00 Member	Sell
16:55:08	R202	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:55:08	R202	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R202 Bond Future						10	1,416,800,000	0.00	
10:07:45	R2023	On 02/02/2017			Bond Future	1	224,500,000	0.00 Member	Buy
10:07:45	R2023	On 04/05/2017			Bond Future	1	224,500,000	0.00 Member	Sell
10:07:45	R2023	On 02/02/2017			Bond Future	1	224,500,000	0.00 Member	Sell
10:07:45	R2023	On 04/05/2017			Bond Future	1	224,500,000	0.00 Member	Buy
11:00:16	R2023	On 02/02/2017			Bond Future	1	224,500,000	0.00 Client	Sell
11:00:16	R2023	On 02/02/2017			Bond Future	1	224,500,000	0.00 Member	Buy
11:00:34	R2023	On 04/05/2017			Bond Future	1	224,500,000	0.00 Client	Buy
11:00:34	R2023	On 04/05/2017			Bond Future	1	224,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						8	1,796,000,000	0.00	
10:07:45	R203	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
10:07:45	R203	On 02/02/2017			Bond Future	1	62,000,000	0.00 Member	Buy
10:07:45	R203	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:07:45	R203	On 04/05/2017			Bond Future	1	62,000,000	0.00 Member	Sell
10:07:45	R203	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
10:07:45	R203	On 04/05/2017			Bond Future	1	62,000,000	0.00 Member	Buy
10:07:45	R203	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:07:45	R203	On 02/02/2017			Bond Future	1	62,000,000	0.00 Member	Sell
10:56:28	R203	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
10:56:28	R203	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Buy
10:57:03	R203	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:57:03	R203	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Sell
11:01:13	R203	On 02/02/2017			Bond Future	1	62,000,000	0.00 Member	Buy
11:01:13	R203	On 02/02/2017			Bond Future	1	62,000,000	0.00 Client	Sell
11:01:31	R203	On 04/05/2017			Bond Future	1	62,000,000	0.00 Client	Buy
11:01:31	R203	On 04/05/2017			Bond Future	1	62,000,000	0.00 Member	Sell
Total for R203 Bond Future						16	511,200,000	0.00	
10:07:45	R204	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
10:07:45	R204	On 04/05/2017			Bond Future	1	2,800,000	0.00 Member	Buy
10:07:45	R204	On 04/05/2017			Bond Future	1	2,800,000	0.00 Member	Sell
10:07:45	R204	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Buy
10:57:51	R204	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
10:57:51	R204	On 02/02/2017			Bond Future	1	2,800,000	0.00 Client	Buy
10:58:24	R204	On 04/05/2017			Bond Future	1	2,800,000	0.00 Member	Buy
10:58:24	R204	On 04/05/2017			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R204 Bond Future						8	22,400,000	0.00	
12:26:30	R2048	On 02/02/2017			Bond Future	1	704,000,000	0.00 Member	Buy
12:26:30	R2048	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	393,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	86,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	67,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	48,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	393,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	56,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	393,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	56,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	56,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	48,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	86,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	86,000,000	0.00 Client	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	48,000,000	0.00 Member	Buy
12:32:34	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
12:32:34	R2048	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2048 Bond Future						28	2,816,000,000	0.00	
10:07:45	R207	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
10:07:45	R207	On 04/05/2017			Bond Future	1	2,100,000	0.00 Member	Buy
10:07:45	R207	On 04/05/2017			Bond Future	1	2,100,000	0.00 Member	Sell
10:07:45	R207	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
10:54:30	R207	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Buy
10:54:30	R207	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
10:55:04	R207	On 04/05/2017			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:04	R207	On 04/05/2017			Bond Future	1	2,100,000	0.00 Member	Buy
12:46:46	R207	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:46:46	R207	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
12:46:46	R207	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
12:46:46	R207	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:35:16	R207	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:35:16	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:35:16	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Buy
16:35:16	R207	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:35:16	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
16:35:31	R207	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Sell
16:35:31	R207	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R207 Bond Future						19	32,000,000	0.00	
12:46:46	R208	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Sell
12:46:46	R208	On 02/02/2017			Bond Future	1	4,600,000	0.00 Member	Buy
12:46:46	R208	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
12:46:46	R208	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
16:34:08	R208	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Buy
16:34:08	R208	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
16:34:08	R208	On 02/02/2017			Bond Future	1	6,600,000	0.00 Client	Sell
16:34:08	R208	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
16:34:08	R208	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Sell
16:34:41	R208	On 02/02/2017			Bond Future	1	4,600,000	0.00 Client	Buy
16:34:41	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Client	Buy
16:34:41	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Buy
16:34:41	R208	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Sell
16:34:41	R208	On 02/02/2017			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R208 Bond Future						14	72,000,000	0.00	
12:46:10	R209	On 02/02/2017			Bond Future	1	25,600,000	0.00 Member	Buy
12:46:10	R209	On 02/02/2017			Bond Future	1	25,600,000	0.00 Member	Sell
12:48:35	R209	On 02/02/2017			Bond Future	1	25,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:48:35	R209	On 02/02/2017		Bond Future	1	25,600,000	0.00 Member	Buy
Total for R209 Bond Future					4	102,400,000	0.00	
17:04:49	R210	On 02/02/2017		Bond Future	1	1,400,000	0.00 Member	Buy
17:04:49	R210	On 02/02/2017		Bond Future	1	1,400,000	0.00 Client	Sell
Total for R210 Bond Future					2	2,800,000	0.00	
16:58:01	R212	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Buy
16:58:01	R212	On 02/02/2017		Bond Future	1	12,200,000	0.00 Client	Sell
Total for R212 Bond Future					2	24,400,000	0.00	
Grand Total for all Instruments					160	8,300,040,000	0.00	