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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:02	GOVI	On 02/11/2017		GOVI	1	40,000	0.00 Client	Sell
10:20:02	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
13:00:05	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Sell
13:00:05	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					10	160,000	0.00	
9:13:46	R186	On 02/11/2017		Bond Future	1	83,600,000	0.00 Member	Buy
9:13:46	R186	On 02/11/2017		Bond Future	1	26,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:08:58	R186	On 02/11/2017			Bond Future	1	27,400,000	0.00 Member	Buy
12:08:58	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Sell
12:18:39	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Client	Sell
12:18:39	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
12:18:39	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Sell
12:18:39	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Buy
12:18:39	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
14:12:55	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Member	Buy
14:12:55	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	8,100,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	26,800,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
14:12:55	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	26,800,000	0.00 Member	Buy
14:12:55	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Buy
14:12:55	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Sell
14:12:55	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Buy
15:40:30	R186	On 02/11/2017			Bond Future	1	69,900,000	0.00 Member	Buy
15:40:30	R186	On 02/11/2017			Bond Future	1	69,900,000	0.00 Member	Sell
15:45:23	R186	On 02/11/2017			Bond Future	1	69,900,000	0.00 Client	Sell
15:45:23	R186	On 02/11/2017			Bond Future	1	69,900,000	0.00 Member	Buy
Total for R186 Bond Future						30	723,600,000	0.00	
12:08:58	R2023	On 02/11/2017			Bond Future	1	21,900,000	0.00 Member	Buy
12:08:58	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Sell
12:18:54	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Sell
12:18:54	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Client	Sell
12:18:54	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:18:54	R2023	On 02/11/2017			Bond Future	1	5,400,000	0.00 Client	Sell
12:18:54	R2023	On 02/11/2017			Bond Future	1	16,500,000	0.00 Member	Buy
15:25:56	R2023	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Sell
15:25:56	R2023	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Buy
15:45:39	R2023	On 02/11/2017			Bond Future	1	13,600,000	0.00 Client	Sell
15:45:39	R2023	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Buy
Total for R2023 Bond Future						11	142,000,000	0.00	
14:02:56	R2030	On 02/11/2017			Bond Future	1	36,600,000	0.00 Member	Sell
14:02:56	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Buy
14:09:55	R2030	On 02/11/2017			Bond Future	1	27,800,000	0.00 Member	Buy
14:09:55	R2030	On 02/11/2017			Bond Future	1	27,800,000	0.00 Client	Buy
14:09:55	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Buy
14:09:55	R2030	On 02/11/2017			Bond Future	1	27,800,000	0.00 Member	Sell
14:09:55	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Sell
Total for R2030 Bond Future						7	146,400,000	0.00	
12:08:58	R2032	On 02/11/2017			Bond Future	1	16,400,000	0.00 Member	Buy
12:08:58	R2032	On 02/11/2017			Bond Future	1	16,400,000	0.00 Client	Sell
Total for R2032 Bond Future						2	32,800,000	0.00	
11:30:33	R2035	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
11:30:33	R2035	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Buy
11:32:05	R2035	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
11:32:05	R2035	On 02/11/2017			Bond Future	1	4,400,000	0.00 Client	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Sell
11:32:05	R2035	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
14:03:48	R2035	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
14:03:48	R2035	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
14:09:30	R2035	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
14:09:30	R2035	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
14:09:30	R2035	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Buy
14:09:31	R2035	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
14:09:31	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
14:09:31	R2035	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Buy
14:09:31	R2035	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Sell
14:09:31	R2035	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Buy
14:09:31	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
14:09:31	R2035	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
14:09:31	R2035	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Buy
Total for R2035 Bond Future						26	117,600,000	0.00	
11:06:31	R2037	On 02/11/2017			Bond Future	1	29,900,000	0.00 Member	Buy
11:06:31	R2037	On 02/11/2017			Bond Future	1	29,900,000	0.00 Client	Sell
11:16:59	R2037	On 02/11/2017			Bond Future	1	420,400,000	0.00 Member	Buy
11:16:59	R2037	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	31,500,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	31,500,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	164,000,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	21,800,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,900,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	7,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,900,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	21,800,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	31,500,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	9,000,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	164,000,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	6,900,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	7,900,000	0.00 Member	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	7,900,000	0.00 Member	Buy
11:26:50	R2037	On 02/11/2017			Bond Future	1	164,000,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	21,800,000	0.00 Client	Sell
11:26:50	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Client	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	7,500,000	0.00 Client	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	128,900,000	0.00 Member	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	20,600,000	0.00 Member	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	128,900,000	0.00 Member	Buy
11:26:51	R2037	On 02/11/2017			Bond Future	1	20,600,000	0.00 Member	Buy
11:26:51	R2037	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Buy
11:26:51	R2037	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	128,900,000	0.00 Client	Sell
11:26:51	R2037	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
11:26:51	R2037	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:26:51	R2037	On 02/11/2017			Bond Future	1	20,600,000	0.00 Client	Sell
Total for R2037 Bond Future						48	1,741,400,000	0.00	
15:50:02	R204	On 02/11/2017			Bond Future	1	119,400,000	0.00 Member	Sell
15:50:02	R204	On 02/11/2017			Bond Future	1	119,400,000	0.00 Member	Buy
15:52:06	R204	On 02/11/2017			Bond Future	1	119,400,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:52:06	R204	On 02/11/2017		Bond Future	1	119,400,000	0.00 Client	Sell
Total for R204 Bond Future					4	477,600,000	0.00	
14:03:48	R2044	On 02/11/2017		Bond Future	1	106,700,000	0.00 Member	Sell
14:03:48	R2044	On 02/11/2017		Bond Future	1	99,000,000	0.00 Member	Buy
14:08:42	R2044	On 02/11/2017		Bond Future	1	7,700,000	0.00 Member	Buy
14:08:42	R2044	On 02/11/2017		Bond Future	1	99,000,000	0.00 Client	Buy
14:08:42	R2044	On 02/11/2017		Bond Future	1	7,700,000	0.00 Member	Sell
14:08:42	R2044	On 02/11/2017		Bond Future	1	99,000,000	0.00 Member	Sell
14:08:42	R2044	On 02/11/2017		Bond Future	1	7,700,000	0.00 Client	Buy
Total for R2044 Bond Future					7	426,800,000	0.00	
12:08:58	R208	On 02/11/2017		Bond Future	1	2,500,000	0.00 Member	Buy
12:08:58	R208	On 02/11/2017		Bond Future	1	2,500,000	0.00 Client	Sell
Total for R208 Bond Future					2	5,000,000	0.00	
14:02:56	R214	On 02/11/2017		Bond Future	1	8,900,000	0.00 Member	Sell
14:02:56	R214	On 02/11/2017		Bond Future	1	4,500,000	0.00 Member	Buy
14:11:11	R214	On 02/11/2017		Bond Future	1	4,400,000	0.00 Member	Sell
14:11:11	R214	On 02/11/2017		Bond Future	1	4,400,000	0.00 Member	Buy
14:11:11	R214	On 02/11/2017		Bond Future	1	4,400,000	0.00 Client	Buy
14:11:11	R214	On 02/11/2017		Bond Future	1	4,500,000	0.00 Member	Sell
14:11:11	R214	On 02/11/2017		Bond Future	1	4,500,000	0.00 Client	Buy
Total for R214 Bond Future					7	35,600,000	0.00	
Grand Total for all Instruments					154	3,848,960,000	0.00	