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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:35	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Sell
16:43:35	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>2,860,000</b>	<b>0.00</b>	
11:16:43	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
11:16:43	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
10:28:05	I2033	On 02/11/2017		Bond Future	1	6,000,000	0.00 Member	Sell
10:28:05	I2033	On 02/11/2017		Bond Future	1	6,000,000	0.00 Member	Buy
11:08:58	I2033	On 02/11/2017		Bond Future	1	6,000,000	0.00 Client	Buy
11:08:58	I2033	On 02/11/2017		Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
9:32:23	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
9:32:23	R186	On 02/11/2017			Bond Future	1	37,300,000	0.00 Member	Sell
9:33:51	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
9:33:51	R186	On 02/11/2017			Bond Future	1	49,500,000	0.00 Client	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	22,200,000	0.00 Client	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	22,200,000	0.00 Member	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	22,200,000	0.00 Member	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
9:36:32	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
9:36:32	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
9:38:56	R186	On 02/11/2017			Bond Future	1	87,800,000	0.00 Member	Sell
9:38:56	R186	On 02/11/2017			Bond Future	1	87,800,000	0.00 Member	Buy
9:38:56	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
9:38:57	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Sell
9:38:57	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
9:55:54	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Client	Sell
9:55:54	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Buy
10:03:26	R186	On 02/11/2017			Bond Future	1	87,800,000	0.00 Member	Buy
10:03:26	R186	On 02/11/2017			Bond Future	1	6,800,000	0.00 Member	Sell
13:16:33	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:16:33	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Buy
13:36:38	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:36:38	R186	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	11,400,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	11,400,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	11,400,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
13:39:13	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
13:39:13	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
15:45:16	R186	On 02/11/2017			Bond Future	1	295,000,000	0.00 Member	Buy
15:45:16	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	123,400,000	0.00 Client	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	108,900,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	51,600,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	51,600,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	123,400,000	0.00 Member	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	51,600,000	0.00 Client	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	108,900,000	0.00 Client	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	108,900,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Client	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	123,400,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Sell
16:36:24	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:36:24	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	14,300,000	0.00 Client	Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	66,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	66,700,000	0.00 Client	Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Buy
17:08:32	R186	On 02/11/2017			Bond Future	1	66,700,000	0.00 Member	Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Sell
17:08:32	R186	On 02/11/2017			Bond Future	1	6,800,000	0.00 Member	Buy
17:08:32	R186	On 02/11/2017			Bond Future	1	6,800,000	0.00 Client	Sell
17:16:01	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Sell
17:16:01	R186	On 02/11/2017			Bond Future	1	186,000,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	111,300,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	48,900,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	111,300,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	48,900,000	0.00 Member	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	111,300,000	0.00 Member	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	11,200,000	0.00 Member	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	11,200,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	11,200,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	48,900,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Client	Sell
17:35:17	R186	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Buy
17:35:17	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>130</b>	<b>3,198,000,000</b>	<b>0.00</b>	
12:30:37	R2023	On 02/11/2017			Bond Future	1	55,000,000	0.00 Member	Sell
12:30:37	R2023	On 02/11/2017			Bond Future	1	55,000,000	0.00 Member	Buy
17:15:07	R2023	On 02/11/2017			Bond Future	1	55,000,000	0.00 Member	Sell
17:15:07	R2023	On 02/11/2017			Bond Future	1	55,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>220,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:30:37	R2032	On 02/11/2017			Bond Future	1	173,700,000	0.00 Member	Buy
12:30:37	R2032	On 02/11/2017			Bond Future	1	173,700,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>347,400,000</b>	<b>0.00</b>	
15:45:16	R2035	On 02/11/2017			Bond Future	1	421,000,000	0.00 Member	Sell
15:45:16	R2035	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	170,900,000	0.00 Client	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	78,700,000	0.00 Client	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	78,700,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	170,900,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	5,200,000	0.00 Client	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	150,300,000	0.00 Client	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	150,300,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	150,300,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	78,700,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:33:20	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	170,900,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Buy
16:33:20	R2035	On 02/11/2017			Bond Future	1	5,900,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>19</b>	<b>1,684,000,000</b>	<b>0.00</b>	
9:17:58	R209	On 02/11/2017			Bond Future	1	150,100,000	0.00 Member	Buy
9:17:58	R209	On 02/11/2017			Bond Future	1	150,100,000	0.00 Member	Sell
10:03:08	R209	On 02/11/2017			Bond Future	1	150,100,000	0.00 Member	Sell
10:03:08	R209	On 02/11/2017			Bond Future	1	11,800,000	0.00 Member	Buy
13:50:41	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
13:50:41	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
14:05:50	R209	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Buy
14:05:50	R209	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:05:50	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:05:50	R209	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Buy
14:05:50	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
14:21:30	R209	On 02/11/2017			Bond Future	1	31,800,000	0.00 Member	Sell
14:21:30	R209	On 02/11/2017			Bond Future	1	22,900,000	0.00 Member	Buy
14:23:03	R209	On 02/11/2017			Bond Future	1	8,900,000	0.00 Member	Sell
14:23:03	R209	On 02/11/2017			Bond Future	1	8,900,000	0.00 Member	Buy
14:23:03	R209	On 02/11/2017			Bond Future	1	22,900,000	0.00 Member	Sell
14:23:03	R209	On 02/11/2017			Bond Future	1	22,900,000	0.00 Client	Buy
14:23:03	R209	On 02/11/2017			Bond Future	1	8,900,000	0.00 Client	Buy
14:32:11	R209	On 02/11/2017			Bond Future	1	8,000,000	0.00 Member	Sell
14:32:11	R209	On 02/11/2017			Bond Future	1	5,800,000	0.00 Member	Buy
14:36:53	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:36:53	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:36:53	R209	On 02/11/2017			Bond Future	1	5,800,000	0.00 Member	Sell
14:36:53	R209	On 02/11/2017			Bond Future	1	5,800,000	0.00 Client	Buy
14:36:53	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
15:56:51	R209	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:56:51	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
16:03:34	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Buy
16:03:34	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
16:03:34	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
16:03:34	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
16:03:34	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
17:01:33	R209	On 02/11/2017			Bond Future	1	11,800,000	0.00 Member	Sell
17:01:33	R209	On 02/11/2017			Bond Future	1	23,000,000	0.00 Client	Buy
17:01:33	R209	On 02/11/2017			Bond Future	1	115,300,000	0.00 Member	Sell
17:01:33	R209	On 02/11/2017			Bond Future	1	115,300,000	0.00 Client	Buy
17:01:33	R209	On 02/11/2017			Bond Future	1	115,300,000	0.00 Member	Buy
17:01:33	R209	On 02/11/2017			Bond Future	1	11,800,000	0.00 Client	Buy
17:01:33	R209	On 02/11/2017			Bond Future	1	23,000,000	0.00 Member	Sell
17:01:33	R209	On 02/11/2017			Bond Future	1	23,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>40</b>	<b>1,085,800,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>203</b>	<b>6,562,080,000</b>		<b>0.00</b>

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