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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:41	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
10:48:41	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
10:56:34	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
10:56:34	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
13:52:43	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
13:52:43	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					6	60,000	0.00	
15:54:20	I2050	On 02/02/2017		Bond Future	1	500,000	0.00 Client	Buy
15:54:20	I2050	On 02/02/2017		Bond Future	1	3,200,000	0.00 Client	Sell
15:54:20	I2050	On 02/02/2017		Bond Future	1	3,200,000	0.00 Client	Buy
15:54:20	I2050	On 02/02/2017		Bond Future	1	500,000	0.00 Client	Sell
15:54:20	I2050	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Sell
15:54:20	I2050	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						6	11,400,000	0.00	
8:30:09	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
8:30:09	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:59:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:59:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
14:45:03	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
14:45:03	R186	On 02/02/2017	9.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Member	Buy
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Client	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Member	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Sell
15:23:00	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
16:47:11	R186	On 02/02/2017			Bond Future	1	30,400,000	0.00 Member	Sell
16:47:11	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
16:54:19	R186	On 02/02/2017			Bond Future	1	19,400,000	0.00 Client	Buy
16:54:19	R186	On 02/02/2017			Bond Future	1	19,400,000	0.00 Member	Buy
16:54:19	R186	On 02/02/2017			Bond Future	1	19,400,000	0.00 Member	Sell
16:54:19	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Buy
16:54:19	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
17:10:23	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
17:10:23	R186	On 02/02/2017			Bond Future	1	184,000,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	14,400,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	154,700,000	0.00 Member	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	14,400,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	14,400,000	0.00 Member	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Buy
17:22:01	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	154,700,000	0.00 Client	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Sell
17:22:01	R186	On 02/02/2017			Bond Future	1	154,700,000	0.00 Member	Buy
Total for R186 Bond Future						46	892,600,000	0.00	
16:04:53	R202	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:04:53	R202	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
16:04:53	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
16:04:53	R202	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Buy
16:04:53	R202	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Sell
16:04:53	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R202 Bond Future						6	5,200,000	0.00	
11:15:45	R2023	On 02/02/2017			Bond Future	1	120,000,000	0.00 Member	Buy
11:15:45	R2023	On 02/02/2017			Bond Future	1	120,000,000	0.00 Member	Sell
12:00:10	R2023	On 02/02/2017			Bond Future	1	120,000,000	0.00 Member	Buy
12:00:10	R2023	On 02/02/2017			Bond Future	1	120,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	480,000,000	0.00	
15:56:03	R2035	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
15:56:03	R2035	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Sell
17:21:02	R2035	On 02/02/2017			Bond Future	1	49,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:02	R2035	On 02/02/2017			Bond Future	1	49,700,000	0.00 Member	Sell
17:24:05	R2035	On 02/02/2017			Bond Future	1	49,700,000	0.00 Member	Sell
17:24:05	R2035	On 02/02/2017			Bond Future	1	49,700,000	0.00 Client	Buy
Total for R2035 Bond Future						6	220,800,000	0.00	
17:22:48	R2037	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
17:22:48	R2037	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:32:50	R2037	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Sell
17:32:50	R2037	On 02/02/2017			Bond Future	1	7,700,000	0.00 Client	Sell
17:32:50	R2037	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Buy
17:32:50	R2037	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:32:50	R2037	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Buy
Total for R2037 Bond Future						7	40,000,000	0.00	
11:15:45	R2048	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
11:15:45	R2048	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
12:00:19	R2048	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
12:00:19	R2048	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Buy
15:56:03	R2048	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
15:56:03	R2048	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2048 Bond Future						6	58,400,000	0.00	
16:47:11	R208	On 02/02/2017			Bond Future	1	7,600,000	0.00 Member	Buy
16:47:11	R208	On 02/02/2017			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R208 Bond Future						2	15,200,000	0.00	
11:59:36	R209	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
11:59:36	R209	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:01:53	R209	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Sell
12:01:53	R209	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
17:10:23	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:23	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Buy
17:20:27	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Client	Sell
17:20:27	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Buy
Total for R209 Bond Future						8	674,000,000	0.00	
16:13:31	R210	On 02/02/2017			Bond Future	1	3,500,000	0.00 Member	Buy
16:13:31	R210	On 02/02/2017			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R210 Bond Future						2	7,000,000	0.00	
Grand Total for all Instruments						99	2,404,660,000	0.00	