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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:56	I2050	On 02/11/2017		Bond Future	1	3,800,000	0.00 Member	Sell
16:23:56	I2050	On 02/11/2017		Bond Future	1	3,800,000	0.00 Client	Buy
Total for I2050 Bond Future					2	7,600,000	0.00	
11:03:04	IGOV	On 02/11/2017		Index Future	1	20,000	0.00 Client	Sell
11:03:04	IGOV	On 02/11/2017		Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future					2	40,000	0.00	
9:01:51	R186	On 02/11/2017		Bond Future	1	104,900,000	0.00 Member	Buy
9:01:51	R186	On 02/11/2017		Bond Future	1	102,400,000	0.00 Member	Sell
9:28:26	R186	On 02/11/2017		Bond Future	1	26,000,000	0.00 Member	Sell
9:28:26	R186	On 02/11/2017		Bond Future	1	9,000,000	0.00 Member	Buy
9:59:47	R186	On 02/11/2017		Bond Future	1	17,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:59:47	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Client	Buy
9:59:47	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Buy
9:59:48	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
9:59:48	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Client	Buy
10:09:02	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
10:09:02	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
10:09:02	R186	On 02/11/2017			Bond Future	1	102,400,000	0.00 Member	Buy
10:09:02	R186	On 02/11/2017			Bond Future	1	102,400,000	0.00 Client	Sell
10:09:02	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Sell
10:17:52	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
10:17:52	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:02:09	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
11:02:09	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:26:30	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:26:30	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:11:07	R186	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Sell
14:11:07	R186	On 02/11/2017			Bond Future	1	6,500,000	0.00 Client	Buy
Total for R186 Bond Future						22	656,600,000	0.00	
10:50:54	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
10:50:54	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
13:33:44	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
13:33:44	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
13:33:44	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
13:33:44	R202	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:09:18	R202	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:09:18	R202	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R202 Bond Future						8	13,200,000	0.00	
11:13:06	R2030	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Sell
11:13:06	R2030	On 02/11/2017			Bond Future	1	17,000,000	0.00 Client	Buy
15:43:38	R2030	On 02/11/2017			Bond Future	1	72,500,000	0.00 Member	Sell
15:43:38	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:46:45	R2030	On 02/11/2017			Bond Future	1	57,100,000	0.00 Member	Buy
15:46:45	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Member	Buy
15:46:45	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Member	Sell
15:46:45	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Client	Buy
15:46:45	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Buy
15:46:45	R2030	On 02/11/2017			Bond Future	1	57,100,000	0.00 Member	Sell
15:46:45	R2030	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Sell
15:46:45	R2030	On 02/11/2017			Bond Future	1	57,100,000	0.00 Client	Buy
Total for R2030 Bond Future						12	324,000,000	0.00	
11:13:06	R2035	On 02/11/2017			Bond Future	1	127,000,000	0.00 Member	Sell
11:13:06	R2035	On 02/11/2017			Bond Future	1	127,000,000	0.00 Client	Buy
Total for R2035 Bond Future						2	254,000,000	0.00	
15:28:13	R2037	On 02/11/2017			Bond Future	1	8,600,000	0.00 Member	Buy
15:28:13	R2037	On 02/11/2017			Bond Future	1	8,600,000	0.00 Client	Sell
Total for R2037 Bond Future						2	17,200,000	0.00	
14:11:07	R208	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Sell
14:11:07	R208	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Buy
Total for R208 Bond Future						2	17,600,000	0.00	
10:14:14	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
10:14:14	R209	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Sell
11:29:34	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
11:29:34	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
11:36:07	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:36:07	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
11:55:52	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
11:55:52	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Sell
13:22:57	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:57	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
15:45:55	R209	On 02/11/2017			Bond Future	1	550,000,000	0.00 Member	Sell
15:45:55	R209	On 02/11/2017			Bond Future	1	84,600,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	65,300,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	158,200,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	158,200,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	37,500,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	37,500,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	8,400,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	65,300,000	0.00 Client	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	158,200,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	65,300,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	8,400,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	8,400,000	0.00 Member	Buy
16:40:59	R209	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	37,500,000	0.00 Member	Sell
16:40:59	R209	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
16:41:00	R209	On 02/11/2017			Bond Future	1	84,600,000	0.00 Client	Buy
16:41:00	R209	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Buy
16:41:00	R209	On 02/11/2017			Bond Future	1	173,900,000	0.00 Member	Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	173,900,000	0.00 Client	Buy
16:41:00	R209	On 02/11/2017			Bond Future	1	84,600,000	0.00 Member	Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	173,900,000	0.00 Member	Buy
16:41:00	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
16:41:00	R209	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
16:43:40	R209	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy
16:43:40	R209	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
17:08:27	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:08:27	R209	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Buy
17:08:27	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
17:08:27	R209	On 02/11/2017			Bond Future	1	6,400,000	0.00 Client	Sell
Total for R209 Bond Future						53	2,286,800,000	0.00	
10:50:54	R212	On 02/11/2017			Bond Future	1	2,600,000	0.00 Member	Sell
10:50:54	R212	On 02/11/2017			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R212 Bond Future						2	5,200,000	0.00	
Grand Total for all Instruments						107	3,582,240,000	0.00	