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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:21	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
9:20:21	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
13:16:02	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Buy
13:16:02	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Sell
14:18:08	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Sell
14:18:08	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Client	Buy
15:10:44	R186	On 02/11/2017		Bond Future	1	57,000,000	0.00 Client	Sell
15:10:44	R186	On 02/11/2017		Bond Future	1	57,000,000	0.00 Client	Buy
16:41:03	R186	On 02/11/2017		Bond Future	1	34,900,000	0.00 Member	Sell
16:41:03	R186	On 02/11/2017		Bond Future	1	34,900,000	0.00 Member	Buy
16:49:27	R186	On 02/11/2017		Bond Future	1	34,900,000	0.00 Member	Buy
16:49:27	R186	On 02/11/2017		Bond Future	1	34,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:34	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
16:51:34	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell
17:32:04	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Sell
17:32:04	R186	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
Total for R186 Bond Future						14	282,800,000	0.00	
14:56:06	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:56:06	R2023	On 02/11/2017			Bond Future	1	252,000,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	97,100,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	46,900,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	46,900,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	6,300,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	7,600,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,500,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,400,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	11,100,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	6,300,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	10,400,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	97,100,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,500,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,200,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	97,100,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	10,400,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	6,300,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	10,400,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,500,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,400,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	15,200,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Buy
17:36:16	R2023	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	9,400,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Sell
17:36:16	R2023	On 02/11/2017			Bond Future	1	46,900,000	0.00 Member	Buy
Total for R2023 Bond Future						49	1,008,000,000	0.00	
17:09:00	R2032	On 02/11/2017			Bond Future	1	21,000,000	0.00 Member	Buy
17:09:00	R2032	On 02/11/2017			Bond Future	1	21,000,000	0.00 Member	Sell
17:31:12	R2032	On 02/11/2017			Bond Future	1	21,000,000	0.00 Client	Buy
17:31:12	R2032	On 02/11/2017			Bond Future	1	21,000,000	0.00 Member	Sell
Total for R2032 Bond Future						4	84,000,000	0.00	
14:46:25	R2048	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:46:25	R2048	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Buy
15:02:19	R2048	On 02/11/2017			Bond Future	1	50,000,000	0.00 Client	Sell
15:02:19	R2048	On 02/11/2017			Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						4	200,000,000	0.00	
16:36:55	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:55	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	10,000,000	0.00	
17:13:29	R213	On 02/11/2017			Bond Future	1	7,700,000	0.00 Member	Buy
17:13:29	R213	On 02/11/2017			Bond Future	1	4,900,000	0.00 Member	Sell
17:33:34	R213	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
17:33:34	R213	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
17:33:34	R213	On 02/11/2017			Bond Future	1	4,900,000	0.00 Member	Buy
17:33:34	R213	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Sell
17:33:34	R213	On 02/11/2017			Bond Future	1	4,900,000	0.00 Client	Sell
Total for R213 Bond Future						7	30,800,000	0.00	
Grand Total for all Instruments						82	1,615,620,000	0.00	