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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:47	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
10:08:47	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
10:11:25	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
10:11:25	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
11:34:33	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
11:34:33	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	60,000	0.00	
15:08:17	I2025	On 02/11/2017		Bond Future	1	800,000	0.00 Member	Buy
15:08:17	I2025	On 02/11/2017		Bond Future	1	175,600,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017		Bond Future	1	81,000,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017		Bond Future	1	40,000,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017		Bond Future	1	8,800,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017		Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	13,000,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	11,700,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	7,100,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	81,000,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	81,000,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	6,400,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	7,100,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Sell
15:35:23	I2025	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
15:35:23	I2025	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Buy
Total for I2025 Bond Future						31	702,400,000	0.00	
13:03:48	IGOV	On 02/11/2017			Index Future	1	30,000	0.00 Client	Sell
13:03:48	IGOV	On 02/11/2017			Index Future	1	30,000	0.00 Client	Buy
Total for IGOV Index Future						2	60,000	0.00	
12:19:47	R186	On 02/11/2017			Bond Future	1	236,000,000	0.00 Member	Buy
12:19:47	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:32:18	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Member	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Member	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Member	Buy
12:32:18	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
12:32:18	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Member	Buy
12:32:18	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Member	Buy
12:32:18	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	98,900,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	41,200,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	87,100,000	0.00 Client	Sell
12:32:18	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
12:45:28	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Buy
12:45:28	R186	On 02/11/2017			Bond Future	1	39,100,000	0.00 Member	Sell
12:59:52	R186	On 02/11/2017			Bond Future	1	173,000,000	0.00 Member	Buy
12:59:52	R186	On 02/11/2017			Bond Future	1	143,000,000	0.00 Member	Sell
13:37:43	R186	On 02/11/2017			Bond Future	1	30,000,000	0.00 Client	Sell
13:37:43	R186	On 02/11/2017			Bond Future	1	143,000,000	0.00 Member	Buy
13:37:43	R186	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Buy
13:37:43	R186	On 02/11/2017			Bond Future	1	143,000,000	0.00 Client	Sell
13:37:43	R186	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Sell
14:54:35	R186	On 02/11/2017			Bond Future	1	600,000,000	0.00 Member	Sell
14:54:35	R186	On 02/11/2017			Bond Future	1	600,000,000	0.00 Member	Buy
15:13:52	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Buy
15:13:52	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Sell
15:32:06	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
15:32:06	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
15:54:39	R186	On 02/11/2017			Bond Future	1	295,400,000	0.00 Member	Buy
15:54:39	R186	On 02/11/2017			Bond Future	1	600,000,000	0.00 Member	Sell
16:09:18	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
16:09:18	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
16:09:18	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Client	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Client	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	15,200,000	0.00 Client	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Member	Sell
16:09:19	R186	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Sell
16:09:19	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Member	Buy
16:09:19	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Sell
16:13:04	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Client	Sell
16:13:04	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	91,100,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	91,100,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	91,100,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	9,800,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	8,600,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	44,900,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	17,000,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	9,800,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	44,900,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	8,600,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	8,600,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	9,800,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	44,900,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Client	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Member	Sell
16:40:20	R186	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Buy
16:40:20	R186	On 02/11/2017			Bond Future	1	13,200,000	0.00 Member	Sell
17:03:53	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Member	Sell
17:03:53	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:10:03	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Client	Sell
17:10:03	R186	On 02/11/2017			Bond Future	1	8,300,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	57,200,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	54,700,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	22,600,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	30,100,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	30,100,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	54,700,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	43,100,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	22,600,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	57,200,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	68,200,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	54,700,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	68,200,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	43,100,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	30,100,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	4,200,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	22,300,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	43,100,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	22,600,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	57,200,000	0.00 Member	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	295,400,000	0.00 Member	Sell
17:33:11	R186	On 02/11/2017			Bond Future	1	295,400,000	0.00 Client	Buy
17:33:11	R186	On 02/11/2017			Bond Future	1	68,200,000	0.00 Member	Buy
Total for R186 Bond Future						105	6,397,600,000	0.00	
17:03:53	R2023	On 02/11/2017			Bond Future	1	10,700,000	0.00 Member	Buy
17:03:53	R2023	On 02/11/2017			Bond Future	1	12,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:05	R2023	On 02/11/2017			Bond Future	1	10,700,000	0.00 Member	Sell
17:09:05	R2023	On 02/11/2017			Bond Future	1	10,700,000	0.00 Client	Buy
17:09:05	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:09:05	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:09:05	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2023 Bond Future						7	50,800,000	0.00	
15:13:52	R2030	On 02/11/2017			Bond Future	1	31,300,000	0.00 Member	Buy
15:13:52	R2030	On 02/11/2017			Bond Future	1	31,300,000	0.00 Member	Sell
16:09:57	R2030	On 02/11/2017			Bond Future	1	31,300,000	0.00 Client	Sell
16:09:57	R2030	On 02/11/2017			Bond Future	1	31,300,000	0.00 Member	Buy
Total for R2030 Bond Future						4	125,200,000	0.00	
12:45:28	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:45:28	R2035	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:07:38	R2035	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:07:38	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:07:38	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:07:38	R2035	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:07:38	R2035	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2035 Bond Future						7	60,000,000	0.00	
17:03:53	R2037	On 02/11/2017			Bond Future	1	12,600,000	0.00 Member	Sell
17:03:53	R2037	On 02/11/2017			Bond Future	1	17,700,000	0.00 Member	Buy
17:10:36	R2037	On 02/11/2017			Bond Future	1	12,600,000	0.00 Client	Sell
17:10:36	R2037	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Sell
17:10:36	R2037	On 02/11/2017			Bond Future	1	12,600,000	0.00 Member	Buy
17:10:36	R2037	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Buy
17:10:36	R2037	On 02/11/2017			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R2037 Bond Future						7	70,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:53	R204	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Buy
17:03:53	R204	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Sell
17:09:37	R204	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Sell
17:09:37	R204	On 02/11/2017			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R204 Bond Future						4	38,800,000	0.00	
17:03:53	R207	On 02/11/2017			Bond Future	1	27,300,000	0.00 Member	Buy
17:03:53	R207	On 02/11/2017			Bond Future	1	27,300,000	0.00 Member	Sell
17:11:00	R207	On 02/11/2017			Bond Future	1	27,300,000	0.00 Member	Sell
17:11:00	R207	On 02/11/2017			Bond Future	1	27,300,000	0.00 Client	Buy
Total for R207 Bond Future						4	109,200,000	0.00	
12:19:47	R209	On 02/11/2017			Bond Future	1	400,000,000	0.00 Member	Sell
12:19:47	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
12:31:40	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Sell
12:31:40	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Member	Sell
12:31:40	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	162,900,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	75,000,000	0.00 Client	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Member	Sell
12:31:40	R209	On 02/11/2017			Bond Future	1	143,200,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
12:31:40	R209	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
12:31:40	R209	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
17:27:21	R209	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Buy
17:27:21	R209	On 02/11/2017			Bond Future	1	6,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						21	1,613,000,000	0.00	
15:13:52	R213	On 02/11/2017			Bond Future	1	99,300,000	0.00 Member	Buy
15:13:52	R213	On 02/11/2017			Bond Future	1	99,300,000	0.00 Member	Sell
16:10:15	R213	On 02/11/2017			Bond Future	1	99,300,000	0.00 Member	Buy
16:10:15	R213	On 02/11/2017			Bond Future	1	99,300,000	0.00 Client	Sell
Total for R213 Bond Future						4	397,200,000	0.00	
15:13:52	R214	On 02/11/2017			Bond Future	1	35,200,000	0.00 Member	Buy
15:13:52	R214	On 02/11/2017			Bond Future	1	35,200,000	0.00 Member	Sell
16:10:27	R214	On 02/11/2017			Bond Future	1	35,200,000	0.00 Client	Sell
16:10:27	R214	On 02/11/2017			Bond Future	1	35,200,000	0.00 Member	Buy
Total for R214 Bond Future						4	140,800,000	0.00	
Grand Total for all Instruments						206	9,705,920,000	0.00	