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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:50	GOVI	On 04/05/2017		GOVI	1	50,000	0.00 Member	Sell
10:21:50	GOVI	On 04/05/2017		GOVI	1	50,000	0.00 Client	Buy
10:58:07	GOVI	On 04/05/2017		GOVI	1	40,000	0.00 Client	Sell
10:58:07	GOVI	On 04/05/2017		GOVI	1	30,000	0.00 Member	Buy
15:03:53	GOVI	On 04/05/2017		GOVI	1	30,000	0.00 Client	Buy
15:03:53	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
15:03:53	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
15:03:53	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
15:03:53	GOVI	On 04/05/2017		GOVI	1	30,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>9</b>	<b>260,000</b>	<b>0.00</b>	
9:31:49	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Sell
9:31:49	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:37:43	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:37:43	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
10:26:11	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:26:11	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
10:26:58	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
10:26:58	R186	On 04/05/2017			Bond Future	1	166,700,000	0.00 Member	Sell
15:15:46	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:15:46	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:15:46	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
15:15:46	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
15:23:36	R186	On 04/05/2017			Bond Future	1	69,300,000	0.00 Member	Buy
15:23:36	R186	On 04/05/2017			Bond Future	1	24,800,000	0.00 Member	Buy
15:23:36	R186	On 04/05/2017			Bond Future	1	69,300,000	0.00 Client	Buy
15:23:36	R186	On 04/05/2017			Bond Future	1	69,300,000	0.00 Member	Sell
15:23:36	R186	On 04/05/2017			Bond Future	1	24,800,000	0.00 Member	Sell
15:23:36	R186	On 04/05/2017			Bond Future	1	24,800,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	13,700,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	13,700,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	4,800,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	7,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	6,400,000	0.00 Member	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	6,400,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	13,700,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	6,400,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:23:37	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	8,300,000	0.00 Client	Buy
15:23:37	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Client	Buy
15:24:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:24:56	R186	On 04/05/2017			Bond Future	1	173,900,000	0.00 Member	Sell
15:29:21	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
15:29:21	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:29:21	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
15:29:21	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:03:01	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Sell
16:03:01	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:03:01	R186	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:03:02	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:03:02	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Sell
16:03:58	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
16:03:58	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	27,100,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	12,200,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	10,700,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	43,300,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	7,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	23,700,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	12,200,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	23,700,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	27,100,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	43,300,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	27,100,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	23,700,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	12,200,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	10,700,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	10,600,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	10,600,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	7,700,000	0.00 Member	Sell
16:09:48	R186	On 04/05/2017			Bond Future	1	7,700,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	6,900,000	0.00 Member	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	10,700,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	10,600,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	43,300,000	0.00 Client	Buy
16:09:48	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	3,400,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	5,900,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	5,900,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			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
16:09:49	R186	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Buy
16:09:49	R186	On 04/05/2017			Bond Future	1	5,900,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:09:49	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
17:30:59	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:30:59	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:45:03	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:45:03	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>141</b>	<b>1,457,800,000</b>	<b>0.00</b>	
17:17:30	R2030	On 04/05/2017			Bond Future	1	17,100,000	0.00 Member	Sell
17:17:30	R2030	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:19:32	R2030	On 04/05/2017			Bond Future	1	12,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:32	R2030	On 04/05/2017			Bond Future	1	12,100,000	0.00 Client	Buy
17:19:32	R2030	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
17:19:32	R2030	On 04/05/2017			Bond Future	1	12,100,000	0.00 Member	Sell
17:19:32	R2030	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>68,400,000</b>	<b>0.00</b>	
15:03:25	R209	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Buy
15:03:25	R209	On 04/05/2017			Bond Future	1	3,200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>6,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>159</b>	<b>1,532,860,000</b>	<b>0.00</b>	