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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:59:09	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Client	Sell
10:59:09	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Buy
11:45:40	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Client	Sell
11:45:40	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
12:04:37	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
12:04:37	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
12:04:37	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
12:04:37	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
12:04:37	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
16:10:26	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
16:10:26	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					11	160,000	0.00	
11:48:45	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:45	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:28:57	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:28:57	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:11:47	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:11:47	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:25:55	R186	On 04/05/2017			Bond Future	1	42,200,000	0.00 Member	Sell
13:25:55	R186	On 04/05/2017			Bond Future	1	13,700,000	0.00 Member	Buy
13:25:55	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
13:25:55	R186	On 04/05/2017			Bond Future	1	42,200,000	0.00 Member	Buy
13:30:43	R186	On 04/05/2017			Bond Future	1	42,200,000	0.00 Client	Buy
13:30:43	R186	On 04/05/2017			Bond Future	1	42,200,000	0.00 Member	Sell
13:33:05	R186	On 04/05/2017			Bond Future	1	13,000,000	0.00 Client	Sell
13:33:05	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
13:33:05	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
13:33:05	R186	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Buy
13:33:05	R186	On 04/05/2017			Bond Future	1	13,000,000	0.00 Member	Sell
13:48:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
13:48:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
13:55:58	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:55:58	R186	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Buy
14:11:20	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
14:11:20	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
14:12:10	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
14:12:10	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Sell
14:14:55	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:14:55	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:09:59	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
15:13:46	R186	On 03/08/2017			Bond Future	1	13,300,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
15:18:45	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
15:18:45	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy

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16:06:39	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:06:39	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Sell
16:06:39	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
16:06:40	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:18:12	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:18:12	R186	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
16:20:13	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	400,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
16:20:13	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:32:03	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:32:03	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:50:34	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:50:34	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:26:16	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Sell
17:26:16	R186	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:31:06	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Buy
17:31:06	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R186 Bond Future						165	736,600,000	0.00	
15:02:01	R2037	On 04/05/2017			Bond Future	1	4,500,000	0.00 Client	Sell
15:02:01	R2037	On 04/05/2017			Bond Future	1	4,500,000	0.00 Member	Buy
Total for R2037 Bond Future						2	9,000,000	0.00	
15:02:01	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
15:02:01	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2048 Bond Future						2	8,000,000	0.00	
10:25:01	R209	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Buy
10:25:01	R209	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:03	R209	On 04/05/2017			Bond Future	1	35,500,000	0.00 Member	Buy
16:32:03	R209	On 04/05/2017			Bond Future	1	35,500,000	0.00 Member	Sell
17:26:02	R209	On 04/05/2017			Bond Future	1	35,500,000	0.00 Member	Buy
17:26:02	R209	On 04/05/2017			Bond Future	1	35,500,000	0.00 Client	Sell
Total for R209 Bond Future						6	642,000,000	0.00	
Grand Total for all Instruments						186	1,395,760,000	0.00	