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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:04	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
10:45:04	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
10:44:15	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
10:44:15	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
10:47:57	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
10:47:57	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
11:27:02	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
11:27:02	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
11:55:15	R186	On 03/08/2017		Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:15	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
11:55:15	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:48:05	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
12:48:05	R186	On 03/08/2017			Bond Future	1	113,500,000	0.00 Member	Sell
13:31:15	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
13:31:15	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,200,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	5,200,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	5,200,000	0.00 Client	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
13:51:42	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
13:51:42	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
15:29:29	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Sell
15:29:29	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
15:32:25	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
15:32:25	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
15:35:16	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
15:35:16	R186	On 03/08/2017			Bond Future	1	145,800,000	0.00 Member	Buy
16:08:23	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Sell
16:08:23	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Buy
16:08:23	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	82,900,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	26,400,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	36,600,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	27,100,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	27,100,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	26,400,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	36,600,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	36,600,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	66,600,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	66,600,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	82,900,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	31,200,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	31,200,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	27,100,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	31,200,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	82,900,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy
16:08:24	R186	On 03/08/2017			Bond Future	1	26,400,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	66,600,000	0.00 Client	Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:24	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	46,400,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	46,400,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	46,400,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Client	Sell
17:23:08	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Buy
17:23:08	R186	On 03/08/2017			Bond Future	1	3,700,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy

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17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Sell

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17:23:09	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell

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17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
17:23:09	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:09	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:10	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:23:10	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:23:10	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>205</b>	<b>2,897,200,000</b>	<b>0.00</b>	
17:10:13	R202	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:10:13	R202	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
12:17:48	R209	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:17:48	R209	On 03/08/2017			Bond Future	1	3,000,000	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				2	6,000,000		0.00
	Grand Total for all Instruments				217	2,905,280,000		0.00