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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:12	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
14:06:12	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
12:27:24	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Sell
12:27:24	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
13:12:46	R186	On 02/11/2017		Bond Future	1	19,500,000	0.00 Member	Buy
13:12:46	R186	On 02/11/2017		Bond Future	1	19,500,000	0.00 Member	Sell
13:12:46	R186	On 02/11/2017		Bond Future	1	200,000	0.00 Member	Sell
13:12:46	R186	On 02/11/2017		Bond Future	1	19,500,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Client	Sell
13:19:44	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017		Bond Future	1	10,400,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017		Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	10,400,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
13:25:35	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	10,400,000	0.00 Member	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Sell
13:25:35	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
13:37:26	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
13:37:26	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
14:12:50	R186	On 02/11/2017			Bond Future	1	87,000,000	0.00 Member	Buy
14:12:50	R186	On 02/11/2017			Bond Future	1	72,000,000	0.00 Member	Sell
14:41:27	R186	On 02/11/2017			Bond Future	1	72,000,000	0.00 Member	Buy
14:41:27	R186	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
14:41:27	R186	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Sell
14:41:27	R186	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Buy
14:41:27	R186	On 02/11/2017			Bond Future	1	72,000,000	0.00 Client	Sell
15:43:32	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Sell
15:43:32	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Buy
15:51:13	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:51:13	R186	On 02/11/2017			Bond Future	1	350,000,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	25,800,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	172,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	33,300,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	39,700,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	25,800,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	17,500,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	33,300,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	172,500,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	33,300,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	31,800,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	25,800,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	39,700,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	39,700,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	31,800,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	31,800,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	172,500,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Client	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	17,500,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Sell
16:42:42	R186	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Buy
16:42:42	R186	On 02/11/2017			Bond Future	1	17,500,000	0.00 Member	Buy
Total for R186 Bond Future						73	2,666,800,000	0.00	
14:12:50	R2030	On 02/11/2017			Bond Future	1	107,000,000	0.00 Member	Buy
14:12:50	R2030	On 02/11/2017			Bond Future	1	89,000,000	0.00 Member	Sell
14:42:38	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Sell
14:42:38	R2030	On 02/11/2017			Bond Future	1	89,000,000	0.00 Client	Sell
14:42:38	R2030	On 02/11/2017			Bond Future	1	89,000,000	0.00 Member	Buy
14:42:38	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:42:38	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
Total for R2030 Bond Future						7	428,000,000	0.00	
16:24:44	R2037	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Buy
16:24:44	R2037	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Sell
16:30:05	R2037	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Sell
16:30:05	R2037	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
16:30:05	R2037	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Buy
16:30:05	R2037	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell
16:32:31	R2037	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
16:32:31	R2037	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Sell
Total for R2037 Bond Future						8	51,600,000	0.00	
14:12:50	R2040	On 02/11/2017			Bond Future	1	106,000,000	0.00 Member	Buy
14:12:50	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Member	Sell
14:43:24	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy
14:43:24	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Sell
14:43:24	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Member	Buy
14:43:24	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
14:43:24	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Client	Sell
14:57:49	R2040	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
14:57:49	R2040	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2040 Bond Future						9	424,200,000	0.00	
14:12:50	R2048	On 02/11/2017			Bond Future	1	111,000,000	0.00 Member	Buy
14:12:50	R2048	On 02/11/2017			Bond Future	1	92,000,000	0.00 Member	Sell
14:44:04	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Sell
14:44:04	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Client	Sell
14:44:04	R2048	On 02/11/2017			Bond Future	1	92,000,000	0.00 Client	Sell
14:44:04	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Buy
14:44:04	R2048	On 02/11/2017			Bond Future	1	92,000,000	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						7	444,000,000	0.00	
12:32:49	R209	On 02/11/2017			Bond Future	1	65,000,000	0.00 Member	Sell
12:32:49	R209	On 02/11/2017			Bond Future	1	65,000,000	0.00 Member	Buy
13:12:46	R209	On 02/11/2017			Bond Future	1	24,500,000	0.00 Member	Sell
13:12:46	R209	On 02/11/2017			Bond Future	1	24,500,000	0.00 Member	Buy
13:12:46	R209	On 02/11/2017			Bond Future	1	24,500,000	0.00 Client	Buy
13:12:46	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
13:19:52	R209	On 02/11/2017			Bond Future	1	65,000,000	0.00 Client	Buy
13:19:52	R209	On 02/11/2017			Bond Future	1	65,000,000	0.00 Member	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
13:20:37	R209	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
13:20:37	R209	On 02/11/2017			Bond Future	1	14,000,000	0.00 Client	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	7,400,000	0.00 Client	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
13:20:37	R209	On 02/11/2017			Bond Future	1	7,400,000	0.00 Member	Buy
13:20:37	R209	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	14,000,000	0.00 Member	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
13:20:37	R209	On 02/11/2017			Bond Future	1	14,000,000	0.00 Member	Buy
17:36:57	R209	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:36:57	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
17:54:31	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:54:31	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Sell
17:54:31	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
17:54:31	R209	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
17:54:31	R209	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R209 Bond Future						29	417,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					135	4,431,620,000		0.00
