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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:30:19	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
9:30:19	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
10:25:27	I2033	On 03/08/2017		Bond Future	1	477,300,000	0.00 Client	Buy
10:25:27	I2033	On 03/08/2017		Bond Future	1	136,000,000	0.00 Client	Buy
10:25:27	I2033	On 03/08/2017		Bond Future	1	136,000,000	0.00 Client	Sell
10:25:27	I2033	On 03/08/2017		Bond Future	1	477,300,000	0.00 Client	Sell
Total for I2033 Bond Future					4	1,226,600,000	0.00	
10:25:27	I2038	On 03/08/2017		Bond Future	1	1,073,000,000	0.00 Client	Buy
10:25:27	I2038	On 03/08/2017		Bond Future	1	308,400,000	0.00 Client	Buy
10:25:27	I2038	On 03/08/2017		Bond Future	1	1,073,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:27	I2038	On 03/08/2017			Bond Future	1	308,400,000	0.00 Client	Sell
12:59:40	I2038	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
12:59:40	I2038	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
15:46:20	I2038	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
15:46:20	I2038	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy
Total for I2038 Bond Future						8	2,774,000,000	0.00	
10:25:27	I2046	On 03/08/2017			Bond Future	1	289,900,000	0.00 Client	Buy
10:25:27	I2046	On 03/08/2017			Bond Future	1	1,008,800,000	0.00 Client	Buy
10:25:27	I2046	On 03/08/2017			Bond Future	1	1,008,800,000	0.00 Client	Sell
10:25:27	I2046	On 03/08/2017			Bond Future	1	289,900,000	0.00 Client	Sell
Total for I2046 Bond Future						4	2,597,400,000	0.00	
10:25:27	I2050	On 03/08/2017			Bond Future	1	396,400,000	0.00 Client	Buy
10:25:27	I2050	On 03/08/2017			Bond Future	1	1,379,100,000	0.00 Client	Buy
10:25:27	I2050	On 03/08/2017			Bond Future	1	1,379,100,000	0.00 Client	Sell
10:25:27	I2050	On 03/08/2017			Bond Future	1	396,400,000	0.00 Client	Sell
Total for I2050 Bond Future						4	3,551,000,000	0.00	
8:36:33	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
8:36:33	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
8:49:43	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
8:49:43	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
12:11:26	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
12:11:26	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R186 Bond Future						6	21,200,000	0.00	
10:25:27	R202	On 03/08/2017			Bond Future	1	1,297,000,000	0.00 Client	Buy
10:25:27	R202	On 03/08/2017			Bond Future	1	372,800,000	0.00 Client	Buy
10:25:27	R202	On 03/08/2017			Bond Future	1	372,800,000	0.00 Client	Sell
10:25:27	R202	On 03/08/2017			Bond Future	1	1,297,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	3,339,600,000	0.00	
12:10:33	R2023	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Buy
12:10:33	R2023	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
12:10:33	R2023	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Sell
12:10:33	R2023	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Buy
15:46:45	R2023	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Sell
15:46:45	R2023	On 03/08/2017			Bond Future	1	6,100,000	0.00 Client	Buy
15:47:14	R2023	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:47:14	R2023	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Buy
15:47:14	R2023	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:47:14	R2023	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Sell
15:47:14	R2023	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2023 Bond Future						11	48,800,000	0.00	
13:56:05	R208	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
13:56:05	R208	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
16:37:32	R208	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
16:37:32	R208	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R208 Bond Future						4	18,400,000	0.00	
Grand Total for all Instruments						47	13,577,020,000	0.00	