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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:11	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
12:21:11	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
16:58:08	GOVI	On 02/11/2017		GOVI	1	740,000	0.00 Client	Sell
16:58:08	GOVI	On 02/11/2017		GOVI	1	740,000	0.00 Client	Buy
Total for GOVI GOVI					4	1,500,000	0.00	
9:11:29	R186	On 03/08/2017		Bond Future	1	106,000,000	0.00 Member	Sell
9:11:29	R186	On 03/08/2017		Bond Future	1	17,000,000	0.00 Member	Buy
13:06:25	R186	On 03/08/2017		Bond Future	1	1,700,000	0.00 Member	Buy
13:06:25	R186	On 03/08/2017		Bond Future	1	53,000,000	0.00 Member	Sell
13:23:51	R186	On 03/08/2017		Bond Future	1	41,000,000	0.00 Member	Sell
13:23:51	R186	On 03/08/2017		Bond Future	1	41,000,000	0.00 Member	Buy
13:23:51	R186	On 03/08/2017		Bond Future	1	41,000,000	0.00 Client	Buy
13:23:52	R186	On 03/08/2017		Bond Future	1	4,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:23:52	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Client	Buy
13:23:52	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Buy
13:23:52	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Buy
13:23:52	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Sell
13:23:52	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
13:23:52	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Buy
13:23:52	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	35,700,000	0.00 Client	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Member	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	35,700,000	0.00 Member	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	8,800,000	0.00 Client	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	35,700,000	0.00 Member	Sell
13:31:10	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Client	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	10,800,000	0.00 Client	Buy
13:31:10	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Buy
Total for R186 Bond Future						32	636,000,000	0.00	
9:11:29	R2023	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
9:11:29	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
13:27:38	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
13:27:38	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
13:27:38	R2023	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
13:27:39	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
13:27:39	R2023	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						7	15,600,000	0.00	
9:11:29	R2030	On 03/08/2017			Bond Future	1	23,600,000	0.00 Member	Sell
9:11:29	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
13:26:39	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
13:26:39	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Buy
13:26:39	R2030	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Buy
13:26:40	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
13:26:40	R2030	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Buy
Total for R2030 Bond Future						7	94,400,000	0.00	
9:11:29	R204	On 03/08/2017			Bond Future	1	33,000,000	0.00 Member	Sell
9:11:29	R204	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
9:15:37	R204	On 03/08/2017			Bond Future	1	6,400,000	0.00 Member	Sell
9:15:37	R204	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
13:27:11	R204	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Buy
13:27:11	R204	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
13:27:11	R204	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Buy
13:27:11	R204	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Buy
13:27:11	R204	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
13:32:34	R204	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
13:32:34	R204	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
13:32:34	R204	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
13:32:34	R204	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:32:34	R204	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
13:32:34	R204	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						20	157,600,000	0.00	
9:11:29	R2048	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
9:11:29	R2048	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Buy
13:26:16	R2048	On 03/08/2017			Bond Future	1	4,500,000	0.00 Client	Buy
13:26:16	R2048	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2048 Bond Future						4	18,000,000	0.00	
9:15:37	R207	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
9:15:37	R207	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
13:28:08	R207	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
13:28:08	R207	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy
Total for R207 Bond Future						4	3,600,000	0.00	
8:34:01	R208	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Buy
8:34:01	R208	On 03/08/2017			Bond Future	1	12,100,000	0.00 Member	Sell
8:34:01	R208	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Buy
8:34:01	R208	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
9:15:37	R208	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
9:15:37	R208	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:06:25	R208	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
13:06:25	R208	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
13:22:00	R208	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
13:22:00	R208	On 03/08/2017			Bond Future	1	19,000,000	0.00 Client	Buy
13:22:25	R208	On 03/08/2017			Bond Future	1	6,900,000	0.00 Member	Buy
13:22:25	R208	On 03/08/2017			Bond Future	1	12,100,000	0.00 Client	Sell
13:22:25	R208	On 03/08/2017			Bond Future	1	6,900,000	0.00 Member	Sell
13:22:25	R208	On 03/08/2017			Bond Future	1	12,100,000	0.00 Member	Buy
13:22:25	R208	On 03/08/2017			Bond Future	1	6,900,000	0.00 Client	Sell
13:22:56	R208	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
13:22:56	R208	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
13:28:21	R208	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:28:21	R208	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R208 Bond Future						19	162,800,000	0.00	
9:15:37	R209	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
9:15:37	R209	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
13:27:57	R209	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
13:27:57	R209	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
Total for R209 Bond Future						4	1,600,000	0.00	
15:10:07	R213	On 03/08/2017			Bond Future	1	149,700,000	0.00 Member	Sell
15:10:07	R213	On 03/08/2017			Bond Future	1	52,300,000	0.00 Member	Buy
15:18:14	R213	On 03/08/2017			Bond Future	1	97,400,000	0.00 Member	Buy
15:18:14	R213	On 03/08/2017			Bond Future	1	52,300,000	0.00 Client	Buy
15:18:14	R213	On 03/08/2017			Bond Future	1	97,400,000	0.00 Member	Sell
15:18:14	R213	On 03/08/2017			Bond Future	1	52,300,000	0.00 Member	Sell
15:18:14	R213	On 03/08/2017			Bond Future	1	97,400,000	0.00 Client	Buy
Total for R213 Bond Future						7	598,800,000	0.00	
Grand Total for all Instruments						108	1,689,900,000	0.00	