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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:06:21	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
8:06:21	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:16:22	I2050	On 01/02/2018		Bond Future	1	2,400,000	0.00 Member	Buy
11:16:22	I2050	On 01/02/2018		Bond Future	1	2,400,000	0.00 Member	Sell
17:18:38	I2050	On 01/02/2018		Bond Future	1	2,400,000	0.00 Member	Sell
17:18:38	I2050	On 01/02/2018		Bond Future	1	2,400,000	0.00 Client	Buy
Total for I2050 Bond Future					4	9,600,000	0.00	
10:38:02	R186	On 01/02/2018		Bond Future	1	61,400,000	0.00 Member	Buy
10:38:02	R186	On 01/02/2018		Bond Future	1	134,800,000	0.00 Member	Sell
11:12:49	R186	On 01/02/2018		Bond Future	1	17,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:49	R186	On 01/02/2018			Bond Future	1	17,600,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Client	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	29,400,000	0.00 Member	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Member	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Client	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	29,400,000	0.00 Client	Buy
13:17:53	R186	On 01/02/2018			Bond Future	1	29,400,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
13:17:53	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Sell
13:17:54	R186	On 01/02/2018			Bond Future	1	8,900,000	0.00 Client	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Sell
13:17:54	R186	On 01/02/2018			Bond Future	1	61,400,000	0.00 Member	Sell
13:17:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	61,400,000	0.00 Client	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Sell
13:17:54	R186	On 01/02/2018			Bond Future	1	6,700,000	0.00 Client	Buy
13:17:54	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
13:17:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Client	Buy
15:53:41	R186	On 01/02/2018			Bond Future	1	17,600,000	0.00 Member	Sell
15:53:41	R186	On 01/02/2018			Bond Future	1	17,600,000	0.00 Client	Buy
16:38:44	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:38:44	R186	On 01/02/2018			Bond Future	1	250,000,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	174,900,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	21,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	21,400,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	13,100,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	174,900,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
16:51:57	R186	On 01/02/2018			Bond Future	1	174,900,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Client	Buy
16:51:57	R186	On 01/02/2018			Bond Future	1	21,400,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
16:51:58	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:51:58	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
Total for R186 Bond Future						96	1,609,600,000	0.00	
9:36:02	R2030	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
9:36:02	R2030	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
15:42:13	R2030	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
15:42:13	R2030	On 01/02/2018			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2030 Bond Future						4	18,000,000	0.00	
9:30:15	R2035	On 01/02/2018			Bond Future	1	121,100,000	0.00 Member	Sell
9:30:15	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Client	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	47,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	52,100,000	0.00 Member	Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	52,100,000	0.00 Member	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	52,100,000	0.00 Client	Buy
9:35:56	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	47,300,000	0.00 Member	Sell
9:35:56	R2035	On 01/02/2018			Bond Future	1	47,300,000	0.00 Member	Buy
13:49:59	R2035	On 01/02/2018			Bond Future	1	336,800,000	0.00 Member	Sell
13:49:59	R2035	On 01/02/2018			Bond Future	1	52,400,000	0.00 Member	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	144,600,000	0.00 Member	Sell
15:17:43	R2035	On 01/02/2018			Bond Future	1	131,700,000	0.00 Client	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	3,500,000	0.00 Client	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	144,600,000	0.00 Client	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	52,400,000	0.00 Member	Sell
15:17:43	R2035	On 01/02/2018			Bond Future	1	144,600,000	0.00 Member	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Sell
15:17:43	R2035	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:17:43	R2035	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	131,700,000	0.00 Member	Buy
15:17:43	R2035	On 01/02/2018			Bond Future	1	131,700,000	0.00 Member	Sell
15:17:43	R2035	On 01/02/2018			Bond Future	1	52,400,000	0.00 Client	Buy
Total for R2035 Bond Future						32	1,831,600,000	0.00	
11:57:58	R2040	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:57:58	R2040	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
12:03:48	R2040	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
12:03:48	R2040	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	8,000,000	0.00	
15:04:58	R209	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:04:58	R209	On 01/02/2018			Bond Future	1	24,500,000	0.00 Member	Sell
15:23:59	R209	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:23:59	R209	On 01/02/2018			Bond Future	1	19,500,000	0.00 Member	Buy
15:24:45	R209	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
15:24:45	R209	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
15:25:05	R209	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
15:25:05	R209	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Buy
15:25:19	R209	On 01/02/2018			Bond Future	1	19,500,000	0.00 Member	Sell
15:25:19	R209	On 01/02/2018			Bond Future	1	19,500,000	0.00 Client	Buy
17:10:56	R209	On 01/02/2018			Bond Future	1	7,700,000	0.00 Member	Buy
17:10:56	R209	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:26:08	R209	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Buy
17:26:08	R209	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:26:08	R209	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
17:26:08	R209	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Sell
17:26:08	R209	On 01/02/2018			Bond Future	1	6,700,000	0.00 Client	Sell
Total for R209 Bond Future						17	128,800,000	0.00	
Grand Total for all Instruments						159	3,605,620,000	0.00	