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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:24	GOVI	On 03/08/2017		GOVI	1	50,000	0.00 Member	Sell
11:10:24	GOVI	On 03/08/2017		GOVI	1	50,000	0.00 Client	Buy
Total for GOVI GOVI					2	100,000	0.00	
8:14:15	R186	On 03/08/2017		Bond Future	1	33,900,000	0.00 Member	Sell
8:14:15	R186	On 03/08/2017		Bond Future	1	33,900,000	0.00 Member	Buy
11:19:10	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Buy
11:19:10	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:31:59	R186	On 03/08/2017		Bond Future	1	50,000,000	0.00 Member	Sell
11:31:59	R186	On 03/08/2017		Bond Future	1	17,500,000	0.00 Member	Buy
11:43:09	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Client	Buy
11:43:09	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:56:35	R186	On 03/08/2017		Bond Future	1	23,500,000	0.00 Member	Buy
11:56:35	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
11:56:35	R186	On 03/08/2017			Bond Future	1	23,500,000	0.00 Member	Sell
11:56:35	R186	On 03/08/2017			Bond Future	1	23,500,000	0.00 Member	Buy
12:01:42	R186	On 03/08/2017			Bond Future	1	71,000,000	0.00 Member	Sell
12:01:42	R186	On 03/08/2017			Bond Future	1	14,400,000	0.00 Member	Buy
12:03:02	R186	On 03/08/2017			Bond Future	1	17,500,000	0.00 Member	Sell
12:03:02	R186	On 03/08/2017			Bond Future	1	32,500,000	0.00 Client	Buy
12:03:02	R186	On 03/08/2017			Bond Future	1	17,500,000	0.00 Client	Buy
12:03:02	R186	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Buy
12:03:02	R186	On 03/08/2017			Bond Future	1	32,500,000	0.00 Member	Sell
12:10:32	R186	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
12:10:32	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	14,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
12:11:17	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Buy
12:11:17	R186	On 03/08/2017			Bond Future	1	14,400,000	0.00 Client	Buy
13:48:00	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Buy
13:48:00	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
13:48:00	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
13:48:00	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:48:00	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:48:00	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
13:48:00	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Buy
13:48:00	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
13:58:46	R186	On 03/08/2017			Bond Future	1	23,500,000	0.00 Member	Sell
13:58:46	R186	On 03/08/2017			Bond Future	1	23,500,000	0.00 Client	Buy
13:59:15	R186	On 03/08/2017			Bond Future	1	8,500,000	0.00 Member	Buy
13:59:15	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
13:59:15	R186	On 03/08/2017			Bond Future	1	8,500,000	0.00 Client	Sell
13:59:15	R186	On 03/08/2017			Bond Future	1	8,500,000	0.00 Member	Sell
13:59:15	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
16:27:29	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
16:27:29	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
16:30:32	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
16:30:32	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Buy
16:58:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
16:58:59	R186	On 03/08/2017			Bond Future	1	98,500,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	59,100,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	59,100,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:09:13	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	59,100,000	0.00 Member	Buy
17:09:13	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:09:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
17:09:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
Total for R186 Bond Future						169	1,212,600,000	0.00	
13:48:12	R204	On 03/08/2017			Bond Future	1	15,700,000	0.00 Member	Buy
13:48:12	R204	On 03/08/2017			Bond Future	1	24,600,000	0.00 Member	Sell
13:58:18	R204	On 03/08/2017			Bond Future	1	8,900,000	0.00 Member	Buy
13:58:18	R204	On 03/08/2017			Bond Future	1	8,900,000	0.00 Member	Sell
13:58:18	R204	On 03/08/2017			Bond Future	1	15,700,000	0.00 Member	Sell
13:58:18	R204	On 03/08/2017			Bond Future	1	15,700,000	0.00 Client	Buy
13:58:18	R204	On 03/08/2017			Bond Future	1	8,900,000	0.00 Client	Buy
Total for R204 Bond Future						7	98,400,000	0.00	
13:48:12	R2044	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:48:12	R2044	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
13:56:33	R2044	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
13:56:33	R2044	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	20,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:24	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
11:49:24	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:50:39	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:50:39	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
12:02:15	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
12:02:15	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
13:48:12	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
13:48:12	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
13:56:48	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Buy
13:56:48	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R2048 Bond Future						10	936,000,000	0.00	
13:48:12	R213	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
13:48:12	R213	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Sell
13:57:44	R213	On 03/08/2017			Bond Future	1	19,600,000	0.00 Member	Buy
13:57:44	R213	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
13:57:44	R213	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Buy
13:57:44	R213	On 03/08/2017			Bond Future	1	19,600,000	0.00 Client	Buy
13:57:44	R213	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
13:57:44	R213	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
13:57:44	R213	On 03/08/2017			Bond Future	1	19,600,000	0.00 Member	Sell
13:57:44	R213	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Buy
Total for R213 Bond Future						10	160,000,000	0.00	
Grand Total for all Instruments						202	2,427,100,000	0.00	